

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	8,923,650	0.115%
Adani Ports & Special Economic Zone	3.95	1/19/22	4,200,000	4,288,678	0.055%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	9,380,000	9,579,316	0.123%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	5,750,000	5,792,631	0.075%
Air Lease	3.5	1/15/22	9,867,000	10,098,628	0.130%
Air Lease	2.5	3/1/21	11,965,000	12,013,901	0.155%
Ally Financial	1.45	10/2/23	6,710,000	6,684,838	0.086%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	6,962,661	7,117,898	0.092%
Anthem	2.5	11/21/20	7,790,000	7,813,425	0.101%
ASTRAZENECA PLC 4/2 144A CP	2.1	11/13/20	18,620,000	18,611,693	0.240%
Atrium Hotel Portfolio Trust 2017-ATRM	1.08	12/15/36	8,480,000	8,139,779	0.105%
Atrium Hotel Portfolio Trust 2017-ATRM	1.65	12/15/36	12,725,000	11,796,504	0.152%
Atrium Hotel Portfolio Trust 2017-ATRM	1.8	12/15/36	3,860,000	3,479,328	0.045%
AT&T INC 4/2 CP 144A	1.85	12/21/20	18,620,000	18,606,216	0.240%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	24,600,000	25,172,535	0.324%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	8,365,000	8,631,893	0.111%
Axiata SPV2	3.47	11/19/20	20,600,000	20,669,422	0.266%
Banco Santander Chile	2.5	12/15/20	24,445,000	24,578,592	0.317%
Barings CLO Ltd 2013-I	1.07	1/20/28	19,878,306	19,700,804	0.254%
Bayview Mortgage Fund IvC Trust 2017-RT3	3.5	1/28/58	12,989,982	13,122,392	0.169%
Bayview Opportunity Master Fund Ivb Trust 2017-SPL4	3.5	1/28/55	3,853,351	3,929,143	0.051%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,903,669	0.179%
BLUEMOUNTAIN CLO 2012-2	1.3	11/20/28	5,925,000	5,894,657	0.076%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	3,512,108	3,601,923	0.046%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	16,025,000	16,078,812	0.207%
Bunge Ltd Finance	3.5	11/24/20	16,800,000	16,870,224	0.217%
BX Commercial Mortgage Trust 2019-IMC	1.75	4/15/34	11,895,000	11,007,786	0.142%
Central Texas Turnpike System	1.98	8/15/42	6,275,000	6,304,744	0.081%
China Merchants Finance	5	5/4/22	920,000	969,790	0.012%
China Overseas Finance Cayman II	5.5	11/10/20	7,300,000	7,333,142	0.094%
China Overseas Finance Cayman V	3.95	11/15/22	3,155,000	3,319,724	0.043%
China Overseas Finance Cayman VII	4.25	4/26/23	9,790,000	10,460,096	0.135%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	7,763,280	7,892,513	0.102%
CNAC HK Finbridge	4.13	3/14/21	15,655,000	15,844,112	0.204%
CNH Industrial Capital	4.38	11/6/20	4,045,000	4,058,510	0.052%
CNOOC Finance 2011	4.25	1/26/21	12,000,000	12,128,160	0.156%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	4,597,664	4,639,745	0.060%
Consortio Transmuntaro	4.38	5/7/23	11,300,000	12,021,562	0.155%
County of Montgomery MD	4	11/1/28	3,995,000	5,021,395	0.065%
County of Montgomery MD	4	11/1/29	9,105,000	11,596,492	0.149%
County of Montgomery MD	4	11/1/31	7,915,000	10,326,938	0.133%
CSCEC Finance Cayman I	2.95	11/19/20	15,860,000	15,902,279	0.205%
CSCEC Finance Cayman II	2.9	7/5/22	5,000,000	5,122,449	0.066%
Daimler Finance North America	2.3	2/12/21	19,720,000	19,841,101	0.256%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	815,946	825,659	0.011%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	181,801	183,926	0.002%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	167,010	168,817	0.002%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	1,356,753	1,365,074	0.018%
Deephaven Residential Mortgage Trust 2018-1	3.2	12/25/57	759,654	762,703	0.010%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	4,770,340	4,825,752	0.062%
District of Columbia	5	10/15/32	16,455,000	21,551,936	0.278%
DR Horton	2.55	12/1/20	7,035,000	7,058,061	0.091%
Ecopetrol	5.88	9/18/23	19,000,000	20,923,750	0.269%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	475,239	476,032	0.006%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,276,993	2,324,917	0.030%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	4,706,133	4,796,017	0.062%
Energy Transfer Operating	4.25	3/15/23	24,956,000	25,954,240	0.334%
Equifax	2.3	6/1/21	3,990,000	4,036,001	0.052%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	5,980,000	6,068,811	0.078%
Express Scripts Holding	1.01	11/30/20	21,130,000	21,130,021	0.272%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	18,162,699	17,728,180	0.228%
Fannie Mae Connecticut Avenue Securities	1	10/25/30	13,767,687	13,492,652	0.174%
Fannie Mae Connecticut Avenue Securities	1.25	11/25/29	16,036,686	15,852,137	0.204%
Fannie Mae Connecticut Avenue Securities	1.35	1/25/30	10,456,205	10,201,515	0.131%
Fannie Mae Connecticut Avenue Securities	2.8	2/25/30	8,159,089	8,018,612	0.103%

Fannie Mae Connecticut Avenue Securities	1	7/25/30	11,283,792	11,088,593	0.143%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	5,418,851	5,260,976	0.068%
Fannie Mae Connecticut Avenue Securities	1.05	8/25/30	12,825,262	12,514,016	0.161%
Fannie Mae Connecticut Avenue Securities	1.5	9/25/29	15,205,490	15,061,893	0.194%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	800	879	0.000%
Federal Home Loan Mortgage	3.97	10/1/33	100	101	0.000%
Federal Home Loan Mortgage	4.05	11/1/36	18,189	18,278	0.000%
Federal Home Loan Mortgage	3.96	2/1/33	388	390	0.000%
Federal Home Loan Mortgage	3.99	2/1/34	1,508	1,529	0.000%
Federal Home Loan Mortgage	2.5	7/1/38	16,366	16,604	0.000%
Federal National Mortgage Assn.	7	10/1/23	763	808	0.000%
Federal National Mortgage Assn.	3.59	10/1/32	7,027	7,051	0.000%
Federal National Mortgage Assn.	3.91	1/1/34	5,512	5,521	0.000%
Federal National Mortgage Assn.	3.63	1/1/35	490	491	0.000%
Federal National Mortgage Assn.	3.72	12/1/32	18,330	18,624	0.000%
Federal National Mortgage Assn.	3.85	12/1/35	4,184	4,204	0.000%
Federal National Mortgage Assn.	3.23	12/1/35	14,906	15,196	0.000%
Federal National Mortgage Assn.	3.34	12/1/35	4,972	5,009	0.000%
Federal National Mortgage Assn.	3.77	12/1/35	1,629	1,641	0.000%
Federal National Mortgage Assn.	3.68	2/1/33	605	607	0.000%
Federal National Mortgage Assn.	2.45	7/1/27	450	452	0.000%
Federal National Mortgage Assn.	2.5	7/1/33	319	319	0.000%
Federal National Mortgage Assn.	3.35	7/1/34	1,336	1,342	0.000%
Federal National Mortgage Assn.	3.34	8/1/38	8,752	8,795	0.000%
Federal National Mortgage Assn.	2.68	8/1/38	9,642	10,116	0.000%
Federal National Mortgage Assn.	2.23	9/1/32	2,266	2,267	0.000%
Ford Motor Credit	3.2	1/15/21	830,000	829,858	0.011%
Ford Motor Credit	3.34	3/18/21	8,410,000	8,414,651	0.108%
Ford Motor Credit	3.47	4/5/21	5,545,000	5,538,074	0.071%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.85	1/25/50	1,070,815	1,069,633	0.014%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.9	1/25/50	1,613,935	1,611,043	0.021%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.25	3/25/50	6,510,696	6,504,189	0.084%
Freddie Mac Stacr Trust 2018-HQA2	0.9	10/25/48	1,374,022	1,370,635	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	1.35	10/25/29	2,760,980	2,760,979	0.036%
Freddie Mac Structured Agency Credit Risk debt Notes	0.9	3/25/30	1,466,005	1,464,264	0.019%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	2,188,505	2,185,523	0.028%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	4,367,321	4,496,542	0.058%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	7,093,088	7,302,513	0.094%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,960,495	2,994,707	0.039%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	6,188,076	6,177,832	0.080%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	20,715,000	20,759,827	0.267%
General Motors Financial	3.7	11/24/20	6,865,000	6,870,128	0.088%
Government National Mortgage Assn.	8.5	10/15/24	3,977	3,995	0.000%
Government National Mortgage Assn.	8.5	10/15/24	2,040	2,048	0.000%
Government National Mortgage Assn.	9	11/15/21	168	169	0.000%
Government National Mortgage Assn.	8.5	11/15/24	328	329	0.000%
Government National Mortgage Assn.	8.5	11/20/26	6,074	6,848	0.000%
Government National Mortgage Assn.	2.5	1/1/43	148,045,000	155,435,683	2.002%
Government National Mortgage Assn.	9.5	12/15/21	3,717	3,725	0.000%
Government National Mortgage Assn.	9	12/15/22	618	620	0.000%
Government National Mortgage Assn.	8.5	12/20/26	5,544	6,252	0.000%
Government National Mortgage Assn.	9	2/15/21	208	208	0.000%
Government National Mortgage Assn.	8.5	3/20/27	573	584	0.000%
Government National Mortgage Assn.	8.5	4/15/22	173	174	0.000%
Government National Mortgage Assn.	8.5	4/20/27	367	410	0.000%
Government National Mortgage Assn.	8.5	5/15/25	317	319	0.000%
Government National Mortgage Assn.	8.5	6/20/25	2,725	2,783	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,722	1,928	0.000%
Government National Mortgage Assn.	8.5	7/15/24	3,180	3,229	0.000%
Government National Mortgage Assn.	9.5	8/15/21	54	54	0.000%
Government National Mortgage Assn.	8.5	8/20/24	34	34	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,046	1,050	0.000%
Government National Mortgage Assn.	8.5	9/15/24	5,189	5,211	0.000%
Government National Mortgage Assn.	8.5	9/15/24	11,829	12,339	0.000%
Government National Mortgage Assn.	8.5	9/15/24	575	578	0.000%
Government National Mortgage Assn.	8.5	9/20/26	225	247	0.000%
Government National Mortgage Association	3.5	5/20/49	9,313,773	9,857,038	0.127%
Gray Oak Pipeline	2	9/15/23	1,320,000	1,327,296	0.017%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	447,402	451,630	0.006%
Hardee s Funding	4.25	6/20/48	8,310,400	8,351,370	0.108%
Hasbro	3.15	5/15/21	9,690,000	9,779,284	0.126%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	9,714,935	9,748,082	0.126%

Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	9,804,408	9,970,151	0.128%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	5,983,149	5,977,187	0.077%
Hyundai Capital America	3	10/30/20	4,842,000	4,849,462	0.062%
Hyundai Capital America	2.45	6/15/21	14,410,000	14,552,039	0.187%
Hyundai Capital America	1.25	9/18/23	12,140,000	12,119,556	0.156%
InTown Hotel Portfolio Trust 2018-STAY	0.85	1/15/33	3,310,000	3,233,670	0.042%
InTown Hotel Portfolio Trust 2018-STAY	1.2	1/15/33	1,855,000	1,804,137	0.023%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	4,017,023	4,145,693	0.053%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	16,669,513	16,794,514	0.216%
KKR CLO 13	1.07	1/16/28	10,988,245	10,862,484	0.140%
KKR CLO 13	1.42	1/16/28	3,420,000	3,304,653	0.043%
Magnetite XVI	1.07	1/18/28	27,973,606	27,726,860	0.357%
METLIFE SECURITIZATION TRUST	3	4/25/55	5,075,836	5,355,961	0.069%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	13,661,795	14,689,406	0.189%
Microchip Technology	3.92	6/1/21	11,075,000	11,316,147	0.146%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	962,414	975,532	0.013%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	5,635,677	5,748,656	0.074%
MVW Owner Trust 2014-1	2.25	9/22/31	302,556	303,250	0.004%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	16,434,903	16,823,324	0.217%
Navient Private Education Refi Loan Trust 2020	0.9	11/15/68	18,988,412	19,035,264	0.245%
New Orleans Hotel Trust 2019-HNLA	1.74	4/15/32	5,220,000	4,752,714	0.061%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	6,014,202	6,084,083	0.078%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	6,169,306	6,224,442	0.080%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	8,315,870	8,413,719	0.108%
Nissan Motor	3.04	9/15/23	7,705,000	7,807,785	0.101%
OBX 2019-EXP1 Trust	4	1/25/59	13,319,746	13,834,292	0.178%
OBX 2019-EXP3 Trust	1.05	10/25/59	6,308,749	6,312,301	0.081%
OBX 2019-EXP3 Trust	1.25	10/25/59	5,730,388	5,796,950	0.075%
OBX 2020-EXP1 Trust	3.5	2/25/60	6,360,969	6,525,035	0.084%
OBX 2020-EXP1 Trust	0.9	2/25/60	3,252,673	3,250,396	0.042%
OBX 2020-INV1 Trust	3.5	12/25/49	5,214,159	5,366,275	0.069%
Octagon Investment Partners XXIII	1.28	7/15/27	8,490,000	8,366,406	0.108%
Octagon Investment Partners XXIII	1.48	7/15/27	6,810,000	6,594,951	0.085%
OVINTIV INC 4/2 CP	0.82	10/9/20	25,451,000	25,448,633	0.328%
OZLM VIII	1.44	10/17/29	12,872,537	12,712,914	0.164%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	19,128,881	0.246%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	4,050,000	4,256,044	0.055%
Phillips 66	0.83	2/26/21	9,485,000	9,486,148	0.122%
REI - SECURITY LENDING COLLATERAL			10,963,545	109,635,451	1.412%
Reliance Industries	4.5	10/19/20	19,785,000	19,820,415	0.255%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	223,295	223,598	0.003%
Santander Retail Auto Lease Trust 2019	2.17	11/20/23	5,725,000	5,850,931	0.075%
Santander Retail Auto Lease Trust 2019	2.39	11/20/23	9,515,000	9,696,838	0.125%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,955,066	0.218%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	4,100,000	4,436,602	0.057%
Sempra Energy	0.78	1/15/21	14,115,000	14,116,412	0.182%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	5,205,128	5,331,923	0.069%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	5,347,787	5,500,538	0.071%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	5,194,515	5,340,313	0.069%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	5,292,013	5,220,882	0.067%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	340,491	340,831	0.004%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	808,317	812,222	0.010%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	4,752,663	4,861,026	0.063%
SLM Student Loan Trust 2008-5	1.94	7/25/23	2,347,050	2,317,133	0.030%
SLM Student Loan Trust 2008-9	1.74	4/25/23	1,715,302	1,683,343	0.022%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,237,718	0.055%
STACR Trust 2018-DNA2	0.95	12/25/30	3,039,433	3,031,787	0.039%
STACR Trust 2018-DNA2	1.1	12/25/30	12,137,000	12,032,090	0.155%
STACR Trust 2018-DNA3	0.9	9/25/48	26,714	26,657	0.000%
STACR Trust 2018-DNA3	1.05	9/25/48	8,860,000	8,803,220	0.113%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	4,584,985	4,697,422	0.060%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	8,909,474	9,039,717	0.116%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	4,721,563	4,794,085	0.062%
State of Maryland	5	8/1/28	18,785,000	24,942,535	0.321%
State of Maryland	5	8/1/29	21,570,000	29,303,924	0.377%
State of Maryland	5	8/1/30	18,405,000	25,499,023	0.328%
State of Minnesota	5	8/1/32	9,320,000	12,732,238	0.164%
Syngenta Finance	3.93	4/23/21	6,000,000	6,059,940	0.078%
SYNGENTA WILMINGTON INC 4/2 144A CP	0.8	10/26/20	21,025,000	21,011,410	0.271%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	1,849,462	1,860,488	0.024%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	2,133,066	2,151,755	0.028%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,303,054	1,322,741	0.017%

Towd Point Mortgage Trust 2016-1	3	2/25/55	2,169,316	2,224,137	0.029%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	2,632,064	2,697,865	0.035%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	3,299,996	3,339,684	0.043%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	2,383,297	2,421,557	0.031%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	3,888,498	3,988,221	0.051%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,386,842	3,481,590	0.045%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	12,924,388	13,397,913	0.173%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	19,819,801	20,608,643	0.265%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,938,840	4,108,245	0.053%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	5,860,774	6,180,049	0.080%
TRP Government Reserve	0.09		326,943,522	326,943,522	4.211%
U.S. Treasury Bonds	0.63	8/15/30	221,110,000	219,831,708	2.831%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	343,064,921	363,702,420	4.684%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	214,276,046	220,704,328	2.842%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	650,720,480	690,983,809	8.899%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	570,680,965	608,488,579	7.837%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	174,970,912	192,604,699	2.481%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	192,244,611	195,548,816	2.518%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	317,701,807	332,147,311	4.278%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	415,615,495	441,071,944	5.681%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	1,219,636,087	1,297,387,888	16.709%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	556,087,608	570,163,575	7.343%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	138,725,902	145,445,438	1.873%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	310,347,974	328,047,507	4.225%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	227,692,150	246,868,099	3.179%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,290,583	0.068%
Verus Securitization Trust 2018-2	3.68	6/1/58	8,162,854	8,276,565	0.107%
Verus Securitization Trust 2018-3	4.11	10/25/58	8,257,640	8,459,878	0.109%
Verus Securitization Trust 2019-1	3.84	2/25/59	9,286,130	9,412,255	0.121%
Verus Securitization Trust 2019-2	3.21	5/25/59	7,325,121	7,489,948	0.096%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	4,051,316	4,157,262	0.054%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	14,866,443	15,204,439	0.196%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	8,105,875	8,236,052	0.106%
Verus Securitization Trust 2020-1	2.72	1/25/60	7,983,074	8,140,104	0.105%
Volvo Financial Equipment Master Owner Trust	0.65	11/15/22	2,910,000	2,911,140	0.037%
Vulcan Materials	0.9	3/1/21	21,985,000	21,992,739	0.283%

Total Investments in Securities

8,051,634,210

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	AUD	7,740,000	USD	(5,427,252)	10/23/2020	116,820	0.002%
Barclays Bank PLC - Wholesale (SING)	USD	22,136,622	NZD	(33,285,000)	10/23/2020	116,908	0.002%
BNP PARIBAS SECURITIES CORP	CAD	7,180,000	USD	(5,468,777)	10/23/2020	(76,174)	-0.001%
BNP PARIBAS SECURITIES CORP	GBP	4,140,000	USD	(5,464,355)	10/23/2020	(121,668)	-0.002%
BNP PARIBAS SECURITIES CORP	NOK	48,760,000	USD	(5,465,092)	10/23/2020	(237,385)	-0.003%
BNP PARIBAS SECURITIES CORP	NZD	8,220,000	USD	(5,465,272)	10/23/2020	(27,325)	0.000%
BNP PARIBAS SECURITIES CORP	NZD	8,285,000	USD	(5,482,644)	10/23/2020	(1,697)	0.000%
BNP PARIBAS SECURITIES CORP	EUR	4,610,000	USD	(5,485,985)	11/20/2020	(75,293)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	21,980,126	EUR	(18,625,000)	11/20/2020	120,225	0.002%
BANK OF AMERICA	CAD	7,265,000	USD	(5,470,999)	10/23/2020	(14,556)	0.000%
BANK OF AMERICA	GBP	4,420,000	USD	(5,569,081)	10/23/2020	134,948	0.002%
BANK OF AMERICA	NOK	50,150,000	USD	(5,476,768)	10/23/2020	(100,035)	-0.001%
BANK OF AMERICA	USD	21,985,651	NOK	(199,035,000)	10/23/2020	646,508	0.008%
BANK OF AMERICA	EUR	4,615,000	USD	(5,452,936)	11/20/2020	(36,376)	0.000%
JP MORGAN CHASE BANK	AUD	7,745,000	USD	(5,495,945)	10/23/2020	51,708	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	7,440,000	USD	(5,530,328)	10/23/2020	57,550	0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	22,272,028	CAD	(29,335,000)	10/23/2020	239,716	0.003%
CITIBANK N A	NZD	8,390,000	USD	(5,553,945)	10/23/2020	(3,535)	0.000%
CITIBANK N A	USD	22,332,014	GBP	(17,145,000)	10/23/2020	206,321	0.003%
CITIBANK N A	EUR	9,400,000	USD	(11,170,153)	11/20/2020	(137,505)	-0.002%
CITIBANK N A	SEK	98,030,000	USD	(11,303,990)	11/20/2020	(352,308)	-0.005%
GOLDMAN SACHS & CO	AUD	7,500,000	USD	(5,429,528)	10/23/2020	(57,365)	-0.001%
GOLDMAN SACHS & CO	CAD	7,450,000	USD	(5,511,570)	10/23/2020	83,819	0.001%
GOLDMAN SACHS & CO	GBP	4,420,000	USD	(5,607,000)	10/23/2020	97,028	0.001%
GOLDMAN SACHS & CO	NZD	8,390,000	USD	(5,509,454)	10/23/2020	40,956	0.001%
GOLDMAN SACHS & CO	USD	22,140,787	AUD	(30,585,000)	10/23/2020	233,108	0.003%
MORGAN STANLEY & COMPANY LLC	GBP	4,165,000	USD	(5,468,353)	10/23/2020	(93,404)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	21,965,528	SEK	(193,200,000)	11/20/2020	381,677	0.005%
UBS SECURITIES LLC	AUD	7,600,000	USD	(5,474,424)	10/23/2020	(30,633)	0.000%
UBS SECURITIES LLC	NOK	50,570,000	USD	(5,458,299)	10/23/2020	(36,537)	0.000%
UBS SECURITIES LLC	NOK	49,555,000	USD	(5,534,087)	10/23/2020	(221,145)	-0.003%
UBS SECURITIES LLC	SEK	47,500,000	USD	(5,484,268)	11/20/2020	(177,680)	-0.002%

Total Forward Currency Exchange Contracts	594,732
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	(148,955,000)	(1,354,150)	(0.017%)
ZCS INFL SWAP USD REC CPI 2YR	(108,014,397)	(528,082)	(0.007%)
ZCS INFL SWAP USD REC CPI 2YR	(78,750,000)	(210,656)	(0.003%)
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	(199,339)	(0.003%)
ZCS INFL SWAP USD REC CPI 3YR	149,125,000	(3,565,281)	(0.046%)
ZCS INFL SWAP USD REC CPI 3YR	112,800,000	(558,473)	(0.007%)
ZCS INFLATION SWAP USD REC CPI 3YR	133,000,000	(1,035,671)	(0.013%)
ZCS INFL SWAP USD REC CPI 3YR	(20,000,000)	(51,780)	(0.001%)
ZCS INFLATION SWAP USD REC CPI 3YR	84,950,000	(408,779)	(0.005%)
ZCS INFLATION SWAP USD REC CPI 3YR	195,050,000	(982,272)	(0.013%)
ZCS INFL SWAP USD REC CPI 2YR	(134,000,000)	(1,221,544)	(0.016%)
ZCIS INFL SWAP USD REC CPI 3YR	(66,385,000)	(618,708)	(0.008%)
ZCS INFL SWAP USD REC CPI 3YR	(90,615,000)	(854,409)	(0.011%)
USD ZCIS 2/20/23 REC CPI	(117,403,000)	(1,037,490)	(0.013%)
USD ZCIS 2/26/23 REC CPI	(84,383,000)	(480,814)	(0.006%)
ZCS INFL SWAP USD REC CPI 2YR	(71,985,603)	(280,024)	(0.004%)
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	(198,900)	(0.003%)
ZCS INFL SWAP USD REC CPI 3YR	(147,805,000)	(217,421)	(0.003%)
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	(334,235)	(0.004%)
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	(134,576)	(0.002%)
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	(136,867)	(0.002%)
ZCS INFL SWAP USD REC CPI 2YR	(147,897,724)	(422,692)	(0.005%)
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	(422,487)	(0.005%)
USD ZCIS 2/21/23 REC CPI	(122,539,000)	(1,132,996)	(0.015%)
USD ZCIS 2/25/23 REC CPI	(91,720,000)	(752,287)	(0.010%)
ZCS INFLATION SWAP REC CPI 3YR	121,000,000	(938,355)	(0.012%)
ZCS INFL SWAP USD REC CPI 5YR	(201,300,000)	(7,671,744)	(0.099%)

Total Swap Contracts	(25,750,034)
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ0 5YR US NOTE FUT DEC 20	5,119	12/31/2020	645,153,969	429,526	8.309%
TUZ0 2YR US NOTE FUT DEC 20	9,652	12/31/2020	2,132,714,974	491,193	27.467%
TYZ0 UST 10YR FUT DEC 20	(3,031)	12/21/2020	(422,919,219)	(241,086)	(5.447%)
USZ0 UST 30YR FUT DEC 20	(36)	12/21/2020	(6,346,125)	50,386	(0.082%)
UXYZ0 UST 10YR ULTRA FUT DEC 20	(3,282)	12/21/2020	(524,863,610)	(87,705)	(6.760%)

Total Futures Contracts	642,315
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NET ASSETS **7,764,587,929**

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares 5.18
(\$2,179,187,897 / 420,575,900 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares 5.20
(\$71,729,009 / 13,796,606 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - Z Class Shares 5.18
(\$5,513,671,022 / 1,065,298,433 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	EER 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 Kwana	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 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 Colombian 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.