

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AmeriCredit Automobile Receivables Trust 2020-3	1.06	8/18/26	330,000	316,917	0.039%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	46,045	46,006	0.006%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	423,911	417,594	0.051%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	134,078	133,209	0.016%
BX Commercial Mortgage Trust 2019-IMC	2	4/15/34	560,000	549,485	0.067%
California State University	0.56	11/1/24	260,000	245,478	0.030%
CANADIAN NATURAL RESOURC 4/2 144A CP	1.16	4/25/22	2,110,000	2,108,523	0.258%
Central Texas Turnpike System	1.98	8/15/42	225,000	224,696	0.028%
City & County of denver CO Airport System Revenue	0.88	11/15/23	55,000	53,567	0.007%
City & County of denver CO Airport System Revenue	1.12	11/15/24	80,000	76,367	0.009%
City of Atlanta GA Water & Wastewater Revenue	0.27	11/1/22	45,000	44,719	0.005%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	45,000	43,704	0.005%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	45,000	42,739	0.005%
COLT 2021-6 Mortgage Loan Trust	1.91	12/25/66	1,620,709	1,533,818	0.188%
Connecticut Avenue Securities Trust 2022-R01	1.1	12/25/41	1,082,230	1,071,275	0.131%
Connecticut Avenue Securities Trust 2022-R02	1.3	1/25/42	720,125	714,216	0.088%
DAE Funding	1.55	8/1/24	315,000	297,781	0.037%
Dallas Area Rapid Transit	0.4	12/1/22	45,000	44,712	0.005%
Dallas Area Rapid Transit	0.54	12/1/23	30,000	29,165	0.004%
Dallas Area Rapid Transit	0.76	12/1/24	25,000	23,816	0.003%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	380,681	379,285	0.046%
Fannie Mae Connecticut Avenue Securities	1.31	10/25/30	670,000	665,232	0.082%
Fannie Mae Connecticut Avenue Securities	1.31	10/25/30	433,210	430,253	0.053%
Fannie Mae Connecticut Avenue Securities	1.66	1/25/30	265,686	260,820	0.032%
Fannie Mae Connecticut Avenue Securities	1.31	7/25/30	309,751	307,917	0.038%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	791,813	755,822	0.093%
Ford Credit Auto Lease Trust 2020	2.05	6/15/23	285,000	285,491	0.035%
Freddie Mac STACR REMIC Trust 2022-DNA1	1.1	1/25/42	1,650,000	1,620,897	0.199%
Freddie Mac STACR Trust 2018-DNA2	1.41	12/25/30	469,257	467,405	0.057%
Freddie Mac Stacr Trust 2018-HQA2	1.21	10/25/48	67,417	67,359	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	1.4	2/25/42	1,543,201	1,533,893	0.188%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	115,954	113,760	0.014%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	50,199	50,394	0.006%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	236,603	233,088	0.029%
Government National Mortgage Association	3.5	5/20/49	167,676	167,437	0.021%
GS Mortgage-Backed Securities Trust	1.63	7/25/44	6,548	6,595	0.001%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	1,332,956	1,272,517	0.156%
GS Mortgage-Backed Securities Trust 2022-GR1	2.5	6/25/52	1,948,302	1,870,999	0.229%
HARLEY DAVIDSON FINL SER 4/2 144A CP	1.08	4/22/22	2,110,000	2,108,760	0.259%
HPEFS Equipment Trust 2021-2	0.88	9/20/28	700,000	671,326	0.082%
Madison Park Funding XXXVII	1.31	7/15/33	480,000	475,534	0.058%
Magnetite XXV	1.46	1/25/32	570,000	567,546	0.070%
METLIFE SECURITIZATION TRUST	3	4/25/55	156,986	155,595	0.019%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	594,695	596,545	0.073%
Michigan Finance Authority	0.9	6/1/22	100,000	99,975	0.012%
Michigan Finance Authority	1.09	6/1/23	100,000	98,515	0.012%
Michigan Finance Authority	1.38	6/1/24	225,000	217,330	0.027%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	104,457	104,498	0.013%
MVW Owner Trust 2018-1	3.45	1/21/36	202,840	202,702	0.025%
Nelnet Student Loan Trust 2021	1.32	4/20/62	1,404,161	1,318,953	0.162%
New Orleans Hotel Trust 2019-HNLA	1.99	4/15/32	270,000	263,240	0.032%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	104,254	103,735	0.013%
New York Transportation development	1.61	12/1/22	50,000	49,883	0.006%
NYMT Loan Trust 2022-CP1	2.04	7/25/61	947,310	914,745	0.112%
OBX 2019-EXP1 Trust	4	1/25/59	203,864	201,470	0.025%
OBX 2020-EXP1 Trust	3.5	2/25/60	108,068	105,285	0.013%
OBX 2020-EXP1 Trust	1.21	2/25/60	39,324	39,071	0.005%
OBX 2020-INV1 Trust	3.5	12/25/49	58,849	58,488	0.007%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	948,292	911,282	0.112%
OZLM VIII	1.22	10/17/29	2,026,873	2,017,316	0.247%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	545,000	538,815	0.066%
Santander Retail Auto Lease Trust 2022	1.61	1/20/26	470,000	451,782	0.055%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	34,435	34,486	0.004%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	38,813	38,962	0.005%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	25,441	25,513	0.003%

SG Residential Mortgage Trust 2021-1	1.16	7/25/61	888,334	838,667	0.103%
STACR Trust 2018-DNA3	1.36	9/25/48	294,777	294,151	0.036%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	180,354	176,414	0.022%
State of Illinois	2.84	10/1/23	1,350,000	1,347,420	0.165%
Tobacco Settlement Finance Authority	0.95	6/1/22	90,000	89,975	0.011%
Tobacco Settlement Finance Authority	1.19	6/1/23	135,000	132,871	0.016%
Tobacco Settlement Finance Authority	1.5	6/1/24	180,000	173,185	0.021%
Towd Point Mortgage Trust 2016-1	3	2/25/55	19,102	19,128	0.002%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	9,140	9,132	0.001%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	20,523	20,518	0.003%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	40,456	40,455	0.005%
TRP Government Reserve	0.29		9,155,606	9,155,606	1.122%
TRP Treasury Reserve	0.29		40,129,023	40,129,023	4.919%
U.S. Treasury Bonds	2.25	2/15/52	9,930,000	9,509,527	1.166%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	12,821,094	13,384,020	1.641%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	46,114,263	48,247,047	5.915%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	37,835,665	39,644,683	4.860%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	75,413,164	80,197,187	9.832%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	15,594,962	16,472,179	2.019%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	262,365	299,178	0.037%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	13,177,682	14,042,467	1.721%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	26,559,726	27,954,111	3.427%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	5,778,161	6,113,113	0.749%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/32	68,126,843	72,416,706	8.878%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	25,607,871	29,196,974	3.579%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	23,135,900	25,785,683	3.161%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	4,161,873	5,338,903	0.655%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	1,857,755	2,130,323	0.261%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	10,197,297	12,394,495	1.519%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	11,754,051	14,068,130	1.725%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	741,072	919,508	0.113%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	13,169,491	16,480,383	2.020%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	8,654,434	9,091,212	1.115%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	10,214,801	10,481,343	1.285%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/52	8,155,023	8,469,756	1.038%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	56,277,649	59,021,184	7.236%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	2,612,715	2,724,164	0.334%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	26,326,577	27,437,230	3.364%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	20,237,509	21,363,221	2.619%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	48,323,892	50,634,378	6.207%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	9,138,323	9,696,617	1.189%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	28,131,479	29,797,390	3.653%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/31	69,616,607	73,967,645	9.068%
Verus Securitization Trust 2021-3	1.05	6/25/66	808,389	767,071	0.094%
Verus Securitization Trust 2021-8	2.29	11/25/66	432,090	412,846	0.051%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	588,967	561,980	0.069%

Total Investments in Securities **822,325,500**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	782,143	NZD	(1,195,000)	04/22/2022	(45,771)	-0.006%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	2,440,000	USD	(1,952,812)	04/22/2022	(1,265)	0.000%
CITIBANK N A	AUD	2,728,000	USD	(1,960,237)	04/22/2022	81,659	0.010%
GOLDMAN SACHS & CO	CAD	2,490,000	USD	(1,961,544)	04/22/2022	29,994	0.004%
GOLDMAN SACHS & CO	USD	775,318	CAD	(990,000)	04/22/2022	(16,499)	-0.002%
GOLDMAN SACHS & CO	USD	1,174,480	CAD	(1,500,000)	04/22/2022	(25,242)	-0.003%
GOLDMAN SACHS & CO	USD	1,929,694	CAD	(2,440,000)	04/22/2022	(21,853)	-0.003%
HSBC SECURITIES INC	NZD	2,880,000	USD	(1,955,079)	04/22/2022	40,229	0.005%
HSBC SECURITIES INC	NZD	2,955,000	USD	(1,973,364)	04/22/2022	73,905	0.009%
HSBC SECURITIES INC	USD	1,159,699	NZD	(1,760,000)	04/22/2022	(59,656)	-0.007%
HSBC SECURITIES INC	USD	1,920,442	NZD	(2,880,000)	04/22/2022	(74,866)	-0.009%
UBS SECURITIES LLC	USD	1,927,357	AUD	(2,728,000)	04/22/2022	(114,540)	-0.014%

Total Forward Currency Exchange Contracts **(133,905)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 3/27/23 REC CPI	29,300,000	3,993,473	0.490%
USD ZCIS 1/27/23 REC CPI	13,800,000	1,162,167	0.142%
USD ZCIS 11/20/22 REC CPI	16,000,000	1,543,552	0.189%
USD ZCIS 11/12/23 REC CPI	11,300,000	404,190	0.050%

Total Swap Contracts **7,103,382**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM2 5YR US NOTE FUT JUN 22	247	6/30/2022	28,327,813	118,765	3.473%
TUM2 2YR US NOTE FUT JUN 22	(395)	6/30/2022	(83,709,141)	470,541	(10.262%)
UXYM2 UST 10YR ULTRA FUT JUN 22	(304)	6/21/2022	(41,182,500)	(265,179)	(5.049%)

Total Futures Contracts **324,127**

NET ASSETS **815,715,221**

NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares **12.71**

(\$496,428,594 / 39,067,517 Shares Outstanding)

Inflation Protected Bond Fund - I Class Shares **12.76**

(\$319,188,400 / 25,009,824 Shares Outstanding)

Inflation Protected Bond Fund - Z Class Shares **12.72**

(\$98,227 / 7,722 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	LTN	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	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	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	UGX	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
CNY China Yuan Renminbi
COP Columbian Peso
CRC Costa Rican Colon
CUP Cuban Peso
CYP Cyprus Pound
CZK Czech Koruna

ISK Iceland Krona
JMD Jamaican Dollar
JOD Jordanian Dinar
JPY Japanese Yen
KES Kenyan Shilling
KHR Cambodian Riel
KPW North Korean Won

PAB Panamanian Balboa
PEN Peruvian Nuevo Sol
PGK Papua New Guinea Kina
PHP Philippine Peso
PKR Pakistan Rupee
PLN Polish Zloty
PYG Guarani

UYU Uruguayan Peso
VEB Venezuelan Bolivar
VND Vietnamese Dong
XAF CFA Franc BEAC
XCD East Caribbean Dollar
XOF CFA Franc BCEAO
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.