

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	309,966	0.053%
California State University	0.56	11/1/24	260,000	240,626	0.041%
City & County of denver CO Airport System Revenue	0.88	11/15/23	55,000	53,296	0.009%
City & County of denver CO Airport System Revenue	1.12	11/15/24	80,000	74,899	0.013%
City of Atlanta GA Water & Wastewater Revenue	0.41	11/1/23	45,000	43,489	0.007%
City of Atlanta GA Water & Wastewater Revenue	0.62	11/1/24	45,000	41,747	0.007%
Cnh Equipment Trust 2022	5.15	4/17/28	885,000	887,157	0.151%
COLT 2021-6 Mortgage Loan Trust	1.91	12/25/66	1,436,057	1,215,139	0.207%
Connecticut Avenue Securities Trust 2022-R01	4.93	12/25/41	793,097	782,981	0.133%
Connecticut Avenue Securities Trust 2022-R02	5.13	1/25/42	527,963	516,348	0.088%
Dallas Area Rapid Transit	0.54	12/1/23	30,000	28,884	0.005%
Dallas Area Rapid Transit	0.76	12/1/24	25,000	23,244	0.004%
Elara Hgv Timeshare Issuer 2016	2.73	4/25/28	271,504	269,094	0.046%
Enterprise Fleet Financing 2022-4	5.76	10/22/29	810,000	813,698	0.138%
Fannie Mae Connecticut Avenue Securities	5.24	10/25/30	355,780	353,193	0.060%
Fannie Mae Connecticut Avenue Securities	5.24	10/25/30	21,086	20,932	0.004%
Fannie Mae Connecticut Avenue Securities	5.59	1/25/30	17,424	17,406	0.003%
Flagstar Mortgage Trust 2021-5INV	2.5	7/25/51	710,837	607,683	0.103%
Ford Credit Auto Owner Trust 2022-D	5.27	5/17/27	890,000	898,833	0.153%
Freddie Mac STACR REMIC Trust 2022-DNA1	4.93	1/25/42	1,463,308	1,425,736	0.242%
Freddie Mac STACR REMIC Trust 2022-DNA2	5.23	2/25/42	1,229,180	1,208,826	0.206%
Freddie Mac STACR REMIC Trust 2022-DNA3	5.93	4/25/42	1,671,668	1,663,310	0.283%
Freddie Mac STACR REMIC Trust 2022-DNA4	6.13	5/25/42	1,371,765	1,367,515	0.232%
Freddie Mac STACR REMIC Trust 2022-DNA5	6.88	6/25/42	1,711,395	1,731,488	0.294%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	235,486	208,349	0.035%
Government National Mortgage Association	3.5	5/20/49	137,506	129,235	0.022%
GS Mortgage-Backed Securities Trust 2021-PJ6	2.5	11/25/51	1,249,755	1,071,519	0.182%
GS Mortgage-Backed Securities Trust 2022-GR1	2.5	6/25/52	1,831,694	1,565,884	0.266%
GS Mortgage-Backed Securities Trust 2022-GR2	2.49	7/25/44	5,782	5,658	0.001%
HPEFS Equipment Trust 2021-2	0.88	9/20/28	700,000	661,413	0.112%
Hpefs Equipment Trust 2022-3	6.13	8/20/29	510,000	511,720	0.087%
Mercedes-Benz Auto Receivables Trust 2022-1	5.21	8/16/27	1,245,000	1,255,729	0.213%
METLIFE SECURITIZATION TRUST	3	4/25/55	132,550	123,745	0.021%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	511,778	480,547	0.082%
Michigan Finance Authority	1.09	6/1/23	100,000	98,304	0.017%
Michigan Finance Authority	1.38	6/1/24	225,000	212,882	0.036%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	52,138	51,300	0.009%
MVW Owner Trust 2018-1	3.45	1/21/36	151,082	146,321	0.025%
Nelnet Student Loan Trust 2021	1.32	4/20/62	1,141,372	1,013,365	0.172%
NYMT Loan Trust 2022-CP1	2.04	7/25/61	782,125	698,219	0.119%
OBX 2019-EXP1 Trust	4	1/25/59	103,298	96,984	0.016%
OBX 2020-EXP1 Trust	3.5	2/25/60	91,549	77,846	0.013%
OBX 2020-EXP1 Trust	5.14	2/25/60	29,382	27,110	0.005%
OBX 2020-INV1 Trust	3.5	12/25/49	47,627	40,825	0.007%
Oceanview Mortgage Trust 2022-INV1	2.5	12/25/51	876,420	749,236	0.127%
Santander Drive Auto Receivables Trust 2020-4	1.01	1/15/26	341,782	338,341	0.058%
Santander Retail Auto Lease Trust 2022	1.61	1/20/26	470,000	435,882	0.074%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	28,017	25,826	0.004%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	12,579	12,167	0.002%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	4,882	4,832	0.001%
SG Residential Mortgage Trust 2021-1	1.16	7/25/61	765,048	615,245	0.105%
State of Illinois	2.84	10/1/23	1,350,000	1,328,840	0.226%
Tobacco Settlement Finance Authority	1.19	6/1/23	135,000	132,794	0.023%
Tobacco Settlement Finance Authority	1.5	6/1/24	180,000	170,713	0.029%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	19,471	19,144	0.003%
TRP Treasury Reserve	4.27		2,368,262	2,368,262	0.403%
U.S. Treasury Bonds	4.13	11/15/32	5,380,000	5,487,600	0.933%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	16,610,165	16,000,261	2.720%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	17,623,772	16,742,583	2.846%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	17,157,598	16,082,567	2.734%
U.S. Treasury Inflation Indexed Bonds	1.63	10/15/27	41,792,686	41,733,915	7.095%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	45,267,841	43,435,908	7.384%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	83,692,974	78,880,628	13.410%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	28,152,945	25,245,273	4.292%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	6,124,734	5,427,088	0.923%

U.S. Treasury Inflation Indexed Bonds	0.13	1/15/32	23,920,308	20,907,844	3.554%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	20,984,409	17,407,223	2.959%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	12,742,392	10,177,986	1.730%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	8,033,049	7,376,598	1.254%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	1,969,180	1,575,960	0.268%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	10,808,932	9,091,325	1.546%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	12,459,079	10,107,428	1.718%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	785,525	653,090	0.111%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	6,853,663	5,678,902	0.965%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	9,173,513	6,130,487	1.042%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	2,526,471	1,612,599	0.274%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/52	11,985,231	7,653,693	1.301%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	5,178,393	4,864,452	0.827%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	44,824,125	41,742,466	7.096%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	16,883,361	16,213,303	2.756%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	30,806,740	29,006,471	4.931%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	29,818,763	26,659,837	4.532%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/31	32,877,771	28,973,536	4.926%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/32	34,364,410	31,438,066	5.345%
U.S. Treasury Notes	4.5	11/15/25	22,600,000	22,741,250	3.866%
Verizon Master Trust	5.23	11/22/27	1,110,000	1,116,023	0.190%
Verizon Master Trust	0.5	5/20/27	957,000	898,954	0.153%
Verus Securitization Trust 2021-3	1.05	6/25/66	659,598	526,761	0.090%
Wells Fargo Mortgage Backed Securities 2021-RR1 Trust	2.5	12/25/50	544,800	473,367	0.080%
World Omni Auto Receivables Trust 2022-D	5.7	2/15/29	1,540,000	1,582,819	0.269%

Total Investments in Securities **582,919,993**

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
USD ZCIS 3/27/23 REC CPI	29,300,000	4,277,507	0.727%
USD ZCIS 1/27/23 REC CPI	13,800,000	1,356,512	0.231%
USD ZCIS 11/12/23 REC CPI	11,300,000	454,610	0.077%
USD ZCIS 9/15/25 REC CPI	7,960,000	(94,461)	(0.016%)
USD ZCIS 8/26/24 REC CPI	12,300,000	(158,867)	(0.027%)

Total Swap Contracts **5,835,302**

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
UXYH3 UST 10YR ULTRA FUT MAR 23	(176)	3/22/2023	(20,817,500)	414,674	(3.539%)

Total Futures Contracts **414,674**

NET ASSETS

588,213,918

NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares (\$322,998,996 / 30,336,259 Shares Outstanding)	10.65
Inflation Protected Bond Fund - I Class Shares (\$265,132,816 / 24,833,620 Shares Outstanding)	10.68
Inflation Protected Bond Fund - Z Class Shares (\$82,105 / 7,722 Shares Outstanding)	10.63

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

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.