

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	8,861,781	0.115%
Adani Ports & Special Economic Zone	3.95	1/19/22	4,200,000	4,248,589	0.055%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	9,380,000	9,473,753	0.123%
Air Lease	3.5	1/15/22	9,867,000	9,968,758	0.129%
Air Lease	2.5	3/1/21	11,965,000	11,960,860	0.155%
Allegro CLO III	1.83	7/25/27	5,822,281	5,758,623	0.075%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	7,889,057	8,083,418	0.105%
Anthem	2.5	11/21/20	7,790,000	7,850,310	0.102%
ASTRAZENECA PLC 4/2 144A CP	2.1	11/13/20	18,620,000	18,581,523	0.241%
Atrium Hotel Portfolio Trust 2017-ATRM	1.11	12/15/36	8,480,000	7,877,193	0.102%
Atrium Hotel Portfolio Trust 2017-ATRM	1.68	12/15/36	12,725,000	11,542,164	0.150%
Atrium Hotel Portfolio Trust 2017-ATRM	1.83	12/15/36	3,860,000	3,353,758	0.043%
AT&T INC 4/2 CP 144A	1.85	12/21/20	18,620,000	18,572,302	0.241%
Avi Funding	2.85	9/16/20	5,730,000	5,754,668	0.075%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	24,600,000	24,679,335	0.320%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	8,365,000	8,392,049	0.109%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	790,000	789,710	0.010%
Axiata SPV2	3.47	11/19/20	20,600,000	20,727,790	0.269%
Banco Santander Chile	2.5	12/15/20	24,445,000	24,645,816	0.319%
Bank of America	2.08	10/1/21	17,820,000	17,828,571	0.231%
Bank of America	1.12	3/5/24	11,295,000	11,259,376	0.146%
Bank of New York Mellon	1.81	10/30/23	7,020,000	7,106,262	0.092%
Barings CLO Ltd 2013-I	1.94	1/20/28	20,063,999	19,730,918	0.256%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	13,968,622	14,131,292	0.183%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	4,115,230	4,194,903	0.054%
Becton Dickinson And	1.18	12/29/20	7,763,000	7,742,444	0.100%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,771,297	0.178%
BLUEMOUNTAIN CLO 2012-2	2.74	11/20/28	5,925,000	5,796,934	0.075%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	3,797,986	3,780,069	0.049%
Bright Food Singapore Holdings Pte	1.13	7/18/20	5,131,000	5,761,733	0.075%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	16,025,000	16,125,204	0.209%
Bunge Ltd Finance	3.5	11/24/20	16,800,000	16,960,356	0.220%
BX Commercial Mortgage Trust 2019-IMC	1.78	4/15/34	11,895,000	10,703,296	0.139%
Capital One Bank USA NA	2.01	1/27/23	12,560,000	12,736,543	0.165%
Capital One Financial	2.4	10/30/20	8,255,000	8,285,213	0.107%
Capital One Financial	1.48	1/30/23	1,400,000	1,372,291	0.018%
Capital One Financial	1.26	3/9/22	2,439,000	2,435,500	0.032%
Capital One NA	1.27	8/8/22	3,735,000	3,719,881	0.048%
Central Texas Turnpike System	1.98	8/15/42	6,275,000	6,299,849	0.082%
China Merchants Finance	5	5/4/22	920,000	971,014	0.013%
China Overseas Finance Cayman II	5.5	11/10/20	7,300,000	7,378,366	0.096%
China Overseas Finance Cayman V	3.95	11/15/22	3,155,000	3,316,312	0.043%
China Overseas Finance Cayman VII	4.25	4/26/23	9,790,000	10,432,859	0.135%
Citigroup	1.78	9/1/23	7,190,000	7,252,740	0.094%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	8,560,875	8,673,442	0.112%
Citizens Bank NA/Providence RI	2.25	10/30/20	21,190,000	21,268,424	0.276%
CNAC HK Finbridge	4.13	3/14/21	15,655,000	15,880,275	0.206%
CNAC HK Finbridge	3	7/19/20	5,100,000	5,102,193	0.066%
CNH Industrial Capital	4.38	11/6/20	4,045,000	4,069,116	0.053%
CNOOC Finance 2011	4.25	1/26/21	12,000,000	12,185,760	0.158%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	5,499,849	5,565,252	0.072%
Connecticut Avenue Securities Trust 2019-R06	0.93	9/25/39	1,133,754	1,132,086	0.015%
Consortio Transmuntaro	4.38	5/7/23	11,300,000	11,793,302	0.153%
CSCEC Finance Cayman I	2.95	11/19/20	15,860,000	15,939,230	0.207%
CSCEC Finance Cayman II	2.9	7/5/22	5,000,000	5,109,313	0.066%
CVS Health	3.35	3/9/21	9,482,000	9,659,977	0.125%
CVS Health	1.03	3/9/21	9,195,000	9,206,650	0.119%
Daimler Finance North America	2.3	2/12/21	19,720,000	19,819,625	0.257%
Daimler Trucks Retail Trust 2019-1	2.77	8/15/22	14,095,000	14,284,939	0.185%
Danske Bank	2.8	3/10/21	1,715,000	1,736,441	0.022%
Danske Bank	3	9/20/22	14,490,000	14,704,611	0.191%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	1,067,035	1,077,519	0.014%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	237,746	240,026	0.003%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	218,404	220,276	0.003%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	1,614,935	1,630,472	0.021%

Deephaven Residential Mortgage Trust 2018-1	3.2	12/25/57	904,212	912,676	0.012%
Deephave Residential Mortgage Trust 2019-2	3.56	4/25/59	5,256,527	5,275,588	0.068%
DR Horton	2.55	12/1/20	7,035,000	7,082,704	0.092%
Ecopetrol	5.88	9/18/23	19,000,000	20,399,255	0.264%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	565,367	562,525	0.007%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,465,445	2,464,061	0.032%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	5,080,978	5,099,468	0.066%
Energy Transfer Operating	4.25	3/15/23	24,956,000	26,328,580	0.341%
Equifax	2.3	6/1/21	3,990,000	4,047,368	0.052%
Equifax	1.26	8/15/21	8,030,000	8,019,730	0.104%
Exeter Automobile Receivables Trust 2020-1	2.26	4/15/24	5,980,000	6,040,656	0.078%
Express Scripts Holding	1.11	11/30/20	21,130,000	21,105,574	0.273%
Fannie Mae Connecticut Avenue Securities	1.13	10/25/29	2,104,179	2,102,135	0.027%
Fannie Mae Connecticut Avenue Securities	1.03	10/25/30	18,162,699	17,530,655	0.227%
Fannie Mae Connecticut Avenue Securities	1.03	10/25/30	20,235,706	19,757,062	0.256%
Fannie Mae Connecticut Avenue Securities	1.28	11/25/29	18,613,999	18,138,051	0.235%
Fannie Mae Connecticut Avenue Securities	1.38	1/25/30	14,030,832	13,607,261	0.176%
Fannie Mae Connecticut Avenue Securities	2.83	2/25/30	8,159,089	7,973,979	0.103%
Fannie Mae Connecticut Avenue Securities	1.03	7/25/30	17,514,893	16,865,441	0.219%
Fannie Mae Connecticut Avenue Securities	1.08	8/25/30	5,570,000	5,316,051	0.069%
Fannie Mae Connecticut Avenue Securities	1.08	8/25/30	17,617,846	17,093,352	0.221%
Fannie Mae Connecticut Avenue Securities	1.53	9/25/29	20,503,408	20,089,956	0.260%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	824	906	0.000%
Federal Home Loan Mortgage	3.97	10/1/33	100	101	0.000%
Federal Home Loan Mortgage	4.05	11/1/36	18,301	18,441	0.000%
Federal Home Loan Mortgage	3.96	2/1/33	394	396	0.000%
Federal Home Loan Mortgage		2/1/34	2,036	2,055	0.000%
Federal Home Loan Mortgage	4.31	7/1/38	16,527	16,627	0.000%
Federal National Mortgage Assn.	7	10/1/23	1,033	1,099	0.000%
Federal National Mortgage Assn.	3.59	10/1/32	7,147	7,196	0.000%
Federal National Mortgage Assn.	3.91	1/1/34	5,589	5,619	0.000%
Federal National Mortgage Assn.	3.63	1/1/35	509	511	0.000%
Federal National Mortgage Assn.	3.72	12/1/32	20,957	21,385	0.000%
Federal National Mortgage Assn.	3.85	12/1/35	4,233	4,265	0.000%
Federal National Mortgage Assn.	3.69	12/1/35	15,085	15,380	0.000%
Federal National Mortgage Assn.	3.34	12/1/35	5,029	5,080	0.000%
Federal National Mortgage Assn.	3.77	12/1/35	1,648	1,665	0.000%
Federal National Mortgage Assn.	3.68	2/1/33	615	618	0.000%
Federal National Mortgage Assn.	2.64	7/1/27	470	472	0.000%
Federal National Mortgage Assn.	2.5	7/1/33	324	324	0.000%
Federal National Mortgage Assn.	3.58	7/1/34	1,455	1,461	0.000%
Federal National Mortgage Assn.	4.08	8/1/38	8,837	8,890	0.000%
Federal National Mortgage Assn.	3.98	8/1/38	9,758	10,224	0.000%
Federal National Mortgage Assn.	3.98	9/1/32	2,810	2,823	0.000%
First Niagara Financial	7.25	12/15/21	4,540,000	4,918,731	0.064%
Ford Motor Credit	3.2	1/15/21	830,000	819,622	0.011%
Ford Motor Credit	3.34	3/18/21	8,410,000	8,326,068	0.108%
Ford Motor Credit	3.47	4/5/21	5,545,000	5,461,692	0.071%
FORD MOTOR CREDIT CO 4/2 144A CP	3.15	7/27/20	6,700,000	6,682,212	0.087%
Freddie Mac Stacr Remic Trust 2019-Hqa4	0.95	11/25/49	632,191	629,277	0.008%
Freddie Mac Stacr Remic Trust 2020-DNA1	0.87	1/25/50	2,328,137	2,323,182	0.030%
Freddie Mac STACR Remic Trust 2020-DNA2	0.93	2/25/50	3,430,159	3,398,704	0.044%
Freddie Mac STACR REMIC Trust 2020-HQA1	0.93	1/25/50	2,626,096	2,620,035	0.034%
Freddie Mac Stacr Remic Trust 2020-HQA2	1.28	3/25/50	7,891,112	7,858,469	0.102%
Freddie Mac Stacr Trust 2018-HQA2	0.93	10/25/48	1,374,022	1,371,882	0.018%
Freddie Mac Structured Agency Credit Risk debt Notes	1.38	10/25/29	4,148,323	4,151,944	0.054%
Freddie Mac Structured Agency Credit Risk debt Notes	0.93	3/25/30	1,615,175	1,615,175	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	3.03	4/25/28	2,056,638	2,059,627	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	3.81	5/25/48	621,752	620,737	0.008%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	22,815	22,764	0.000%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	2,212,336	2,203,801	0.029%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	5,044,958	5,189,803	0.067%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	7,893,241	8,117,357	0.105%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	3,893,918	3,944,401	0.051%
Galton Funding Mortgage Trust 2020-H1	2.62	1/25/60	5,993,397	5,656,700	0.073%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	20,715,000	20,849,109	0.270%
General Mills	1.72	4/16/21	14,865,000	14,896,112	0.193%
General Motors	4.88	10/2/23	20,910,000	22,325,314	0.289%
General Motors	1.27	8/7/20	8,775,000	8,775,009	0.114%
General Motors Financial	3.7	11/24/20	6,865,000	6,899,105	0.089%
GMF Floorplan Owner Revolving Trust	2.44	7/15/22	5,390,000	5,389,223	0.070%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	3,290,000	3,286,866	0.043%

GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	13,640,000	13,707,725	0.178%
GM Financial Automobile Leasing Trust 2018-1	3.11	12/20/21	5,430,000	5,460,043	0.071%
Goldman Sachs	2.88	10/31/22	11,125,000	11,404,204	0.148%
Goldman Sachs	1.96	11/29/23	7,203,000	7,340,232	0.095%
Government National Mortgage Assn.	8.5	10/15/24	4,325	4,344	0.000%
Government National Mortgage Assn.	8.5	10/15/24	2,447	2,457	0.000%
Government National Mortgage Assn.	9	11/15/21	223	226	0.000%
Government National Mortgage Assn.	8.5	11/15/24	442	444	0.000%
Government National Mortgage Assn.	8.5	11/20/26	6,279	7,096	0.000%
Government National Mortgage Assn.	9.5	12/15/21	4,962	4,972	0.000%
Government National Mortgage Assn.	9	12/15/22	857	861	0.000%
Government National Mortgage Assn.	8.5	12/20/26	6,004	6,783	0.000%
Government National Mortgage Assn.	9	2/15/21	667	669	0.000%
Government National Mortgage Assn.	8.5	3/20/27	598	610	0.000%
Government National Mortgage Assn.	8.5	4/15/22	206	207	0.000%
Government National Mortgage Assn.	8.5	4/20/27	390	436	0.000%
Government National Mortgage Assn.	8.5	5/15/25	333	334	0.000%
Government National Mortgage Assn.	8.5	6/20/25	2,845	2,910	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,779	1,996	0.000%
Government National Mortgage Assn.	8.5	7/15/24	3,389	3,443	0.000%
Government National Mortgage Assn.	9.5	8/15/21	117	117	0.000%
Government National Mortgage Assn.	8.5	8/20/24	36	37	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,124	1,129	0.000%
Government National Mortgage Assn.	8.5	9/15/24	5,559	5,583	0.000%
Government National Mortgage Assn.	8.5	9/15/24	12,492	13,044	0.000%
Government National Mortgage Assn.	8.5	9/15/24	611	613	0.000%
Government National Mortgage Assn.	8.5	9/20/26	332	370	0.000%
Government National Mortgage Association	3.5	5/20/49	10,903,755	11,536,271	0.149%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	580,233	583,070	0.008%
Halcyon Loan Advisors Funding 2014-3	2.8	10/22/25	9,730,000	9,540,228	0.124%
Hardee s Funding	4.25	6/20/48	8,331,600	8,467,322	0.110%
Hasbro	3.15	5/15/21	9,690,000	9,839,962	0.127%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	835,822	833,283	0.011%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	11,162,970	11,376,687	0.147%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	10,976,501	11,165,761	0.145%
Homeward Opportunities Fund I Trust 2019-3	3.03	11/25/59	6,233,631	6,265,656	0.081%
Hyundai Capital America	3	10/30/20	4,842,000	4,863,411	0.063%
Hyundai Capital America	2.45	6/15/21	14,410,000	14,476,589	0.188%
Imperial Brands Finance	2.95	7/21/20	3,335,000	3,339,145	0.043%
InTown Hotel Portfolio Trust 2018-STAY	0.88	1/15/33	3,310,000	3,095,755	0.040%
InTown Hotel Portfolio Trust 2018-STAY	1.23	1/15/33	1,855,000	1,725,783	0.022%
JPMorgan Chase	2.25	10/24/23	4,535,000	4,574,359	0.059%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	4,433,749	4,531,713	0.059%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	19,803,445	20,310,953	0.263%
KKR CLO 13	1.98	1/16/28	11,546,912	11,292,838	0.146%
KKR CLO 13	2.33	1/16/28	3,420,000	3,187,002	0.041%
Magnetite XVI	1.94	1/18/28	28,075,436	27,576,975	0.357%
METLIFE SECURITIZATION TRUST	3	4/25/55	5,501,848	5,725,503	0.074%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	14,533,046	15,484,523	0.201%
Microchip Technology	3.92	6/1/21	11,075,000	11,292,978	0.146%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,118,195	1,131,124	0.015%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	6,430,845	6,588,036	0.085%
Morgan Stanley	2.42	10/24/23	1,413,000	1,426,890	0.018%
MVW Owner Trust 2013-1	2.15	4/22/30	187,823	187,941	0.002%
MVW Owner Trust 2014-1	2.25	9/22/31	340,970	338,379	0.004%
MVW Owner Trust 2017-1	2.42	12/20/34	8,431,877	8,385,710	0.109%
NatWest Markets	2.38	5/21/23	18,325,000	18,757,378	0.243%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	19,183,427	19,558,841	0.253%
Navient Private Education Refi Loan Trust 2020	0.93	11/15/68	23,119,557	23,085,067	0.299%
Neuberger Berman CLO XVI-S	2.07	1/15/28	16,502,638	16,294,930	0.211%
New Orleans Hotel Trust 2019-HNLA	1.77	4/15/32	5,220,000	4,644,743	0.060%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	6,543,341	6,672,813	0.086%
New Residential Mortgage Loan Trust 2019-NQM5	3.07	11/25/59	6,640,926	6,566,964	0.085%
New Residential Mortgage Loan Trust 2020-NQM1	2.46	1/26/60	8,860,108	9,010,675	0.117%
Nissan Master Owner Trust Receivables	0.61	11/15/23	7,710,000	7,665,284	0.099%
Nordea Bank Abp	4.88	5/13/21	3,545,000	3,651,300	0.047%
NXP BV / NXP Funding	4.13	6/1/21	20,000,000	20,575,000	0.267%
OBX 2019-EXP1 Trust	4	1/25/59	15,093,027	15,705,119	0.203%
OBX 2019-EXP3 Trust	1.08	10/25/59	6,956,221	6,921,493	0.090%
OBX 2019-EXP3 Trust	1.28	10/25/59	6,318,502	6,357,569	0.082%
OBX 2020-EXP1 Trust	3.5	2/25/60	6,983,383	7,153,707	0.093%
OBX 2020-EXP1 Trust	0.93	2/25/60	3,632,178	3,636,497	0.047%

OBX 2020-INV1 Trust	3.5	12/25/49	5,925,650	6,077,936	0.079%
Octagon Investment Partners XXIII	2.22	7/15/27	8,490,000	8,255,203	0.107%
Octagon Investment Partners XXIII	2.42	7/15/27	6,810,000	6,503,303	0.084%
OZLM VIII	2.3	10/17/29	12,906,383	12,583,806	0.163%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	17,910,938	0.232%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.5	11/22/21	4,050,000	4,242,881	0.055%
Phillips 66	0.96	2/26/21	9,485,000	9,432,093	0.122%
PNC Bank NA	0.68	2/24/23	3,390,000	3,386,217	0.044%
PNC Bank NA	1.55	7/22/22	1,320,000	1,321,946	0.017%
REI - SECURITY LENDING COLLATERAL			27,535,221	275,352,206	3.568%
Reliance Holding USA	4.5	10/19/20	19,785,000	19,943,737	0.258%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	1,427,966	1,432,821	0.019%
Santander Retail Auto Lease Trust 2019	2.17	11/20/23	5,725,000	5,737,906	0.074%
Santander Retail Auto Lease Trust 2019	2.39	11/20/23	9,515,000	9,428,312	0.122%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,711,676	0.217%
Santander UK	2.13	11/3/20	7,425,000	7,468,607	0.097%
Saudi Electricity Global Sukuk Co 4	4.22	1/27/24	4,100,000	4,399,480	0.057%
SBA Tower Trust	3.16	10/8/20	15,255,000	15,282,797	0.198%
Sempra Energy	1.72	1/15/21	14,115,000	14,115,000	0.183%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	6,106,584	6,248,082	0.081%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	6,159,943	6,301,060	0.082%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	6,056,172	6,223,016	0.081%
SG Residential Mortgage Trust 2019-3	3.08	9/25/59	5,580,183	5,625,201	0.073%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	370,597	369,761	0.005%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	896,334	896,053	0.012%
Sierra Timeshare 2019-3 Receivables Funding	2.34	8/20/36	5,248,673	5,229,108	0.068%
SLM Student Loan Trust 2008-5	2.69	7/25/23	2,430,419	2,390,836	0.031%
SLM Student Loan Trust 2008-9	2.49	4/25/23	1,777,572	1,739,236	0.023%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,180,562	0.054%
STACR Trust 2018-DNA2	0.98	12/25/30	3,039,433	3,031,635	0.039%
STACR Trust 2018-DNA2	1.13	12/25/30	12,137,000	12,198,893	0.158%
STACR Trust 2018-DNA3	0.93	9/25/48	26,714	26,688	0.000%
STACR Trust 2018-DNA3	1.08	9/25/48	8,860,000	8,742,567	0.113%
Standard Chartered	2.74	9/10/22	9,805,000	9,947,339	0.129%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	5,337,957	5,473,672	0.071%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	9,754,463	9,785,480	0.127%
Starwood Mortgage Residential Trust 2020-1	2.56	2/25/50	4,721,563	4,682,652	0.061%
Swedbank	2.65	3/10/21	21,300,000	21,593,173	0.280%
Synchrony Financial	2.85	7/25/22	6,740,000	6,790,119	0.088%
Syngenta Finance	3.93	4/23/21	6,000,000	6,060,150	0.079%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	2,625,539	2,645,922	0.034%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	2,807,299	2,826,116	0.037%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,639,538	1,659,003	0.021%
Towd Point Mortgage Trust 2016-1	3	2/25/55	2,528,210	2,586,085	0.034%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	3,048,124	3,118,374	0.040%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	3,813,416	3,835,158	0.050%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	2,656,621	2,680,582	0.035%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	4,320,532	4,421,007	0.057%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,662,673	3,727,165	0.048%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	13,859,301	14,268,786	0.185%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	21,249,423	22,012,821	0.285%
Towd Point Mortgage Trust 2018-1	3	1/25/58	4,195,557	4,346,402	0.056%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	6,247,566	6,540,182	0.085%
TRP Government Reserve	0.14		121,388,202	121,388,202	1.573%
Truist Bank	3.53	10/26/21	15,180,000	15,324,407	0.199%
UBS AG/London	2.45	12/1/20	16,895,000	17,013,789	0.220%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	339,474,201	355,652,268	4.608%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	410,859,127	420,745,425	5.452%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	643,905,333	678,213,414	8.788%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	564,707,733	594,354,889	7.701%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	41,626,819	45,074,040	0.584%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	73,742,480	79,711,012	1.033%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	615,727,965	624,675,262	8.094%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	654,354,520	680,426,457	8.817%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	411,266,487	432,279,634	5.601%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	190,410,458	199,722,719	2.588%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	714,155,489	731,005,095	9.472%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	137,274,312	142,936,877	1.852%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	307,100,014	320,775,561	4.156%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	225,308,092	240,622,002	3.118%
U.S. Treasury Notes	0.25	5/31/25	108,595,000	108,459,256	1.405%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,247,695	0.068%

Ventas Realty LP / Ventas Capital	3.25	8/15/22	7,081,000	7,247,524	0.094%
Verus Securitization Trust 2018-2	3.68	6/1/58	9,500,309	9,615,035	0.125%
Verus Securitization Trust 2018-3	4.11	10/25/58	9,853,646	10,077,689	0.131%
Verus Securitization Trust 2019-1	3.84	2/25/59	10,928,844	11,141,185	0.144%
Verus Securitization Trust 2019-2	3.21	5/25/59	8,563,508	8,732,486	0.113%
Verus Securitization Trust 2019-4	3	11/25/59	5,782,240	5,885,154	0.076%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	4,752,809	4,861,192	0.063%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	16,173,857	16,457,625	0.213%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	8,105,875	8,065,969	0.105%
Verus Securitization Trust 2020-1	2.42	1/25/60	19,735,976	20,008,613	0.259%
Verus Securitization Trust 2020-1	2.72	1/25/60	7,983,074	7,939,553	0.103%
Volvo Financial Equipment Master Owner Trust	0.68	11/15/22	2,910,000	2,908,242	0.038%
Vulcan Materials	1	3/1/21	21,985,000	21,840,273	0.283%
Wells Fargo	1.99	10/31/23	8,230,000	8,290,449	0.107%

Total Investments in Securities **8,047,725,996**

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
USD ZCIS 2/21/23 REC CPI	(148,955,000)	(3,455,309)	(0.045%)
ZCS INFL SWAP USD REC CPI 2YR	(108,014,397)	(1,536,937)	(0.020%)
ZCS INFL SWAP USD REC CPI 2YR	(78,750,000)	(953,111)	(0.012%)
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	(888,761)	(0.012%)
ZCS INFL SWAP USD REC CPI 3YR	149,125,000	(4,958,555)	(0.064%)
ZCS INFL SWAP USD REC CPI 3YR	112,800,000	(1,934,633)	(0.025%)
ZCS INFLATION SWAP USD REC CPI 3YR	133,000,000	(2,643,907)	(0.034%)
ZCS INFL SWAP USD REC CPI 3YR	(150,000,000)	(2,278,050)	(0.030%)
ZCS INFLATION SWAP USD REC CPI 3YR	84,950,000	(1,452,730)	(0.019%)
ZCS INFLATION SWAP USD REC CPI 3YR	195,050,000	(3,361,882)	(0.044%)
ZCS INFL SWAP USD REC CPI 2YR	(134,000,000)	(2,629,750)	(0.034%)
ZCIS INFL SWAP USD REC CPI 3YR	(66,385,000)	(1,554,206)	(0.020%)
ZCS INFL SWAP USD REC CPI 3YR	(90,615,000)	(2,131,355)	(0.028%)
USD ZCIS 2/20/23 REC CPI	(117,403,000)	(2,692,168)	(0.035%)
USD ZCIS 2/26/23 REC CPI	(84,383,000)	(1,676,775)	(0.022%)
ZCS INFL SWAP USD REC CPI 2YR	(71,985,603)	(952,298)	(0.012%)
ZCS INFL SWAP USD REC CPI 2YR	(73,125,000)	(891,101)	(0.012%)
ZCS INFL SWAP USD REC CPI 3YR	(150,000,000)	(2,300,700)	(0.030%)
ZCS INFL SWAP USD REC CPI 3YR	(147,805,000)	(2,115,533)	(0.027%)
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	(1,779,235)	(0.023%)
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	(1,085,776)	(0.014%)
ZCS INFL SWAP USD REC CPI 3YR	(73,902,500)	(1,088,067)	(0.014%)
ZCS INFL SWAP USD REC CPI 2YR	(147,897,724)	(1,875,491)	(0.024%)
ZCS INFL SWAP USD REC CPI 2YR	(147,826,138)	(1,874,583)	(0.024%)
USD ZCIS 2/21/23 REC CPI	(122,539,000)	(2,861,531)	(0.037%)
USD ZCIS 2/25/23 REC CPI	(91,720,000)	(2,052,510)	(0.027%)
ZCS INFLATION SWAP REC CPI 3YR	121,000,000	(2,401,608)	(0.031%)
ZCS INFL SWAP USD REC CPI 5YR	(201,300,000)	(10,864,564)	(0.141%)

Total Swap Contracts **(66,291,125)**

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU0 US 5YR NOTE CBT FUT SEP 20	6,793	9/30/2020	854,166,697	2,007,060	11.068%
TUU0 US 2YR NOTE CBT SEP 20	7,433	9/30/2020	1,641,415,461	754,235	21.268%
TYU0 UST 10YR NOTE FUT SEP 20	(3,142)	9/21/2020	(437,278,047)	(2,193,419)	(5.666%)
USU0 US LONG BOND FUT SEP 20	(179)	9/21/2020	(31,962,688)	(225,567)	(0.414%)
UXYU0 UST 10YR ULTRA FUT SEP 20	(1,077)	9/21/2020	(169,610,677)	(677,049)	(2.198%)

Total Futures Contracts **(334,741)**

NET ASSETS

7,717,641,503

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares (\$2,126,562,868 / 419,112,010 Shares Outstanding)	5.07
Limited Duration Inflation Focused Bond Fund - I Class Shares (\$24,127,161 / 4,738,727 Shares Outstanding)	5.09
Limited Duration Inflation Focused Bond Fund - Z Class Shares (\$5,566,951,474 / 1,098,359,915 Shares Outstanding)	5.07

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.