

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Aetna	2.75	11/15/22	6,670,000	6,739,355	0.078%
Air Lease	3.5	1/15/22	9,867,000	10,122,624	0.117%
Air Lease	2.5	3/1/21	11,965,000	11,997,306	0.139%
Allegro CLO III	3.12	7/25/27	13,275,000	13,247,786	0.153%
American Tower	2.8	6/1/20	12,295,000	12,342,397	0.143%
AmeriCredit Automobile Receivables Trust 2019-3	2.13	7/18/25	16,505,000	16,519,137	0.191%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	11,454,880	11,614,946	0.134%
Anthem	2.5	11/21/20	7,790,000	7,800,594	0.090%
ArcelorMittal	5.5	3/1/21	5,080,000	5,283,200	0.061%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	8,480,000	8,464,042	0.098%
Atrium Hotel Portfolio Trust 2017-ATRM	3.53	12/15/36	12,725,000	12,709,008	0.147%
Atrium Hotel Portfolio Trust 2017-ATRM	3.68	12/15/36	3,860,000	3,857,551	0.045%
Avi Funding	2.85	9/16/20	5,730,000	5,759,841	0.067%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	24,600,000	25,267,253	0.293%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	8,365,000	8,545,994	0.099%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	4,740,000	4,743,613	0.055%
Axiata SPV2	3.47	11/19/20	20,600,000	20,825,036	0.241%
Baidu	2.88	7/6/22	1,940,000	1,952,306	0.023%
Baidu	3.88	9/29/23	6,505,000	6,777,557	0.078%
Banco Santander Chile	2.5	12/15/20	24,445,000	24,613,671	0.285%
Bangkok Bank PCL/Hong Kong	3.88	9/27/22	13,050,000	13,557,275	0.157%
Bank of America	2.97	10/1/21	12,050,000	12,092,018	0.140%
Barings CLO Ltd 2013-I	3.08	1/20/28	21,220,000	21,195,918	0.245%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	16,819,283	17,091,991	0.198%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	5,037,557	5,118,897	0.059%
Becton Dickinson And	2.98	12/29/20	7,763,000	7,761,890	0.090%
Becton Dickinson And	2.4	6/5/20	23,860,000	23,885,101	0.277%
Bharat Petroleum	4.38	1/24/22	13,495,000	13,983,249	0.162%
BlueMountain CLO 2012-2	3.19	11/20/28	5,925,000	5,926,639	0.069%
BMW US Capital	2.95	4/14/22	22,000,000	22,393,602	0.259%
Braskem Finance	5.75	4/15/21	19,850,000	20,644,199	0.239%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	4,373,698	4,455,411	0.052%
Bright Food Singapore Holdings Pte	1.13	7/18/20	5,131,000	5,639,229	0.065%
Broadcom	3.13	4/15/21	4,840,000	4,885,196	0.057%
Broadcom Corp / Broadcom Cayman Finance	2.2	1/15/21	16,025,000	15,969,730	0.185%
BROADCOM INC 4/2 144A CP	3.5	10/8/19	21,435,000	21,422,572	0.248%
Bunge Ltd Finance	3.5	11/24/20	16,800,000	16,985,674	0.197%
BX Commercial Mortgage Trust 2019-IMC	3.63	4/15/34	11,895,000	11,902,446	0.138%
Capital One Financial	2.4	10/30/20	8,255,000	8,279,162	0.096%
Capital One Financial	2.5	5/12/20	4,428,000	4,435,399	0.051%
Capital One NA	2.35	1/31/20	10,925,000	10,927,524	0.127%
Capital One NA	2.15	9/6/22	9,950,000	9,928,428	0.115%
Celgene	3.25	8/15/22	5,669,000	5,836,298	0.068%
Celgene	3.55	8/15/22	5,220,000	5,422,687	0.063%
Cenovus Energy	5.7	10/15/19	6,513,462	6,521,603	0.075%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/20	12,270,000	12,379,571	0.143%
China Overseas Finance Cayman II	5.5	11/10/20	7,300,000	7,524,787	0.087%
China Overseas Finance Cayman V	3.95	11/15/22	3,155,000	3,261,987	0.038%
China Overseas Finance Cayman VII	4.25	4/26/23	9,790,000	10,285,834	0.119%
Citibank NA	2.13	10/20/20	17,075,000	17,091,392	0.198%
Citigroup Mortgage Loan Trust 2019-IMC1	2.72	7/25/49	11,628,294	11,611,033	0.134%
Citizens Bank NA/Providence RI	2.25	10/30/20	21,190,000	21,225,557	0.246%
Citizens Bank NA/Providence RI	2.2	5/26/20	10,755,000	10,754,935	0.125%
CK Hutchison International 16	1.88	10/3/21	12,400,000	12,258,144	0.142%
CLNS Trust 2017-IKPR	2.85	6/11/32	11,025,000	10,997,369	0.127%
CMHI Finance BVI	4.38	8/6/23	250,000	264,083	0.003%
CNAC HK Finbridge	4.13	3/14/21	15,655,000	15,918,815	0.184%
CNAC HK Finbridge	3	7/19/20	5,100,000	5,119,223	0.059%
CNAC HK Synbridge	5	5/5/20	4,050,000	4,106,943	0.048%
CNH Industrial Capital	4.38	11/6/20	4,045,000	4,118,469	0.048%
CNOOC Finance 2011	4.25	1/26/21	12,000,000	12,282,974	0.142%
CNOOC Finance 2012	3.88	5/2/22	4,200,000	4,340,119	0.050%
CNOOC Finance 2015 Australia Pty	2.63	5/5/20	3,600,000	3,604,626	0.042%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	1,790,890	1,789,881	0.021%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	632,307	631,983	0.007%

COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	9,383,998	9,545,320	0.111%
Columbia Pipeline	3.3	6/1/20	8,110,000	8,150,550	0.094%
Comcast	3.45	10/1/21	8,430,000	8,671,705	0.100%
Consortio Transmanto	4.38	5/7/23	11,300,000	11,836,863	0.137%
Credit Suisse AG/New York NY	5.4	1/14/20	2,675,000	2,699,300	0.031%
Credit Suisse Group Funding Guernsey	2.75	3/26/20	2,700,000	2,706,394	0.031%
CSCEC Finance Cayman I	2.95	11/19/20	15,860,000	15,917,818	0.184%
CSCEC Finance Cayman II	2.9	7/5/22	5,000,000	5,025,211	0.058%
CVS Health	2.73	3/9/20	828,000	829,583	0.010%
CVS Health	3.35	3/9/21	9,482,000	9,634,262	0.112%
CVS Health	2.82	3/9/21	9,195,000	9,221,380	0.107%
Daimler Finance North America	2.3	2/12/21	19,720,000	19,717,377	0.228%
Daimler Finance North America	2.2	5/5/20	2,710,000	2,711,504	0.031%
Danske Bank	2.8	3/10/21	1,715,000	1,723,959	0.020%
Danske Bank	3	9/20/22	4,490,000	4,506,299	0.052%
Danske Bank	2	9/8/21	4,655,000	4,615,847	0.053%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	2,032,427	2,026,219	0.023%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	452,844	451,542	0.005%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	416,003	414,789	0.005%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	2,542,181	2,538,946	0.029%
Deephaven Residential Mortgage Trust 2018-1	3.2	12/25/57	1,423,382	1,421,536	0.016%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	8,385,593	8,460,812	0.098%
Delta Air Lines	2.6	12/4/20	10,030,000	10,010,411	0.116%
Delta Air Lines	2.88	3/13/20	14,515,000	14,535,118	0.168%
Discover Bank	7	4/15/20	5,715,000	5,850,566	0.068%
Discover Bank	3.1	6/4/20	15,705,000	15,785,394	0.183%
Dollar Tree	3	4/17/20	16,730,000	16,733,848	0.194%
DR Horton	2.55	12/1/20	7,035,000	7,055,810	0.082%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	861,372	860,884	0.010%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	3,150,226	3,174,346	0.037%
Enel Finance International	2.88	5/25/22	9,120,000	9,225,710	0.107%
ENERGY TRANSFER PARTNERS 4/2 144A CP	2.6	10/2/19	21,410,000	21,406,817	0.248%
Equifax	2.3	6/1/21	3,990,000	3,984,869	0.046%
Equifax	3.6	8/15/21	7,405,000	7,553,248	0.087%
Equifax	3.03	8/15/21	8,030,000	7,990,147	0.092%
ERAC USA Finance	2.35	10/15/19	1,635,000	1,635,070	0.019%
Express Scripts Holding	2.87	11/30/20	21,130,000	21,131,373	0.245%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	8,115,490	8,128,471	0.094%
Fannie Mae Connecticut Avenue Securities	2.7	10/25/30	4,458,593	4,459,220	0.052%
Fannie Mae Connecticut Avenue Securities	3.47	1/25/29	752,960	754,160	0.009%
Fannie Mae Connecticut Avenue Securities	2.67	5/25/30	4,889,877	4,889,527	0.057%
Fannie Mae Connecticut Avenue Securities	2.62	7/25/30	18,579,020	18,571,629	0.215%
Fannie Mae Connecticut Avenue Securities	3.17	9/25/29	1,952,697	1,955,742	0.023%
Fannie Mae Connecticut Avenue Securities	3.37	9/25/29	10,545,000	10,557,379	0.122%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	896	948	0.000%
Federal Home Loan Mortgage	4.72	10/1/33	103	107	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	2,378	2,509	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	26,833	28,191	0.000%
Federal Home Loan Mortgage	4.72	1/1/36	2,418	2,500	0.000%
Federal Home Loan Mortgage	5.09	2/1/33	529	555	0.000%
Federal Home Loan Mortgage	5.03	2/1/34	2,115	2,239	0.000%
Federal Home Loan Mortgage	4.32	7/1/38	16,954	17,863	0.000%
Federal National Mortgage Assn.	7	10/1/23	1,324	1,400	0.000%
Federal National Mortgage Assn.	4.59	10/1/32	7,493	7,869	0.000%
Federal National Mortgage Assn.	4.66	1/1/34	5,813	6,062	0.000%
Federal National Mortgage Assn.	4.68	1/1/35	1,345	1,401	0.000%
Federal National Mortgage Assn.	4.7	12/1/32	24,725	25,754	0.000%
Federal National Mortgage Assn.	4.85	12/1/35	4,372	4,613	0.000%
Federal National Mortgage Assn.	4.3	12/1/35	15,598	16,260	0.000%
Federal National Mortgage Assn.	4.34	12/1/35	5,194	5,456	0.000%
Federal National Mortgage Assn.	4.77	12/1/35	2,413	2,554	0.000%
Federal National Mortgage Assn.	4.81	2/1/33	1,086	1,123	0.000%
Federal National Mortgage Assn.	2.74	7/1/27	629	629	0.000%
Federal National Mortgage Assn.	4.5	7/1/33	337	352	0.000%
Federal National Mortgage Assn.	4.59	7/1/34	2,152	2,281	0.000%
Federal National Mortgage Assn.	4.68	8/1/38	9,065	9,498	0.000%
Federal National Mortgage Assn.	4.53	8/1/38	14,517	15,322	0.000%
Federal National Mortgage Assn.	3.98	9/1/32	4,616	4,748	0.000%
First Niagara Financial	7.25	12/15/21	4,540,000	4,998,009	0.058%
Ford Motor Credit	3.2	1/15/21	830,000	831,182	0.010%
Ford Motor Credit	3.34	3/18/21	8,410,000	8,443,581	0.098%
Ford Motor Credit	3.47	4/5/21	5,545,000	5,566,969	0.064%

FORD MOTOR CREDIT CO 4/2 144A CP	3.15	7/27/20	6,700,000	6,542,865	0.076%
Freddie Mac REMICS	6.5	11/15/20	135	135	0.000%
Freddie Mac Stacr Trust 2018-HQA2	2.77	10/25/48	16,961,740	16,965,154	0.196%
Freddie Mac Stacr Trust 2019-HQA1	2.92	2/25/49	3,832,761	3,837,096	0.044%
Freddie Mac STACR Trust 2019-HQA2	2.72	4/25/49	2,229,180	2,230,175	0.026%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	10/25/29	10,421,277	10,455,297	0.121%
Freddie Mac Structured Agency Credit Risk debt Notes	2.77	3/25/30	7,205,575	7,206,259	0.083%
Freddie Mac Structured Agency Credit Risk debt Notes	4.87	4/25/28	10,481,200	10,583,927	0.123%
Freddie Mac Structured Agency Credit Risk debt Notes	2.57	4/25/30	625,015	624,936	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	4,385,098	4,396,154	0.051%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	13,316,499	13,297,363	0.154%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	8/25/29	2,569,525	2,573,352	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	3,643,847	3,671,074	0.042%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	973,052	978,059	0.011%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	3,280,806	3,296,693	0.038%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	7,165,356	7,220,203	0.084%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	7,143,057	7,245,280	0.084%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	20,715,000	20,657,205	0.239%
General Mills	2.86	4/16/21	14,865,000	14,884,429	0.172%
General Motors	3.01	8/7/20	8,775,000	8,788,671	0.102%
GMF Floorplan Owner Revolving Trust	2.44	7/15/22	5,390,000	5,393,610	0.062%
GMF Floorplan Owner Revolving Trust	2.63	7/15/22	3,290,000	3,292,271	0.038%
GM Financial Automobile Leasing Trust 2017-3	2.73	9/20/21	2,980,000	2,982,865	0.035%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	13,640,000	13,726,036	0.159%
GM Financial Automobile Leasing Trust 2018-1	3.11	12/20/21	5,430,000	5,461,986	0.063%
Goldman Sachs	2.3	12/13/19	32,220,000	32,235,917	0.373%
Government National Mortgage Assn.	8.5	10/15/24	5,325	5,339	0.000%
Government National Mortgage Assn.	8.5	10/15/24	3,601	3,610	0.000%
Government National Mortgage Assn.	9	11/15/21	382	386	0.000%
Government National Mortgage Assn.	8.5	11/15/24	765	767	0.000%
Government National Mortgage Assn.	8.5	11/20/26	6,869	7,605	0.000%
Government National Mortgage Assn.	9.5	12/15/21	8,227	8,252	0.000%
Government National Mortgage Assn.	9	12/15/22	1,745	1,762	0.000%
Government National Mortgage Assn.	8.5	12/20/26	6,900	7,663	0.000%
Government National Mortgage Assn.	9	2/15/21	1,982	1,987	0.000%
Government National Mortgage Assn.	8.5	3/20/27	670	681	0.000%
Government National Mortgage Assn.	9	4/15/20	60	60	0.000%
Government National Mortgage Assn.	8.5	4/15/22	302	303	0.000%
Government National Mortgage Assn.	8.5	4/20/27	440	484	0.000%
Government National Mortgage Assn.	8.5	5/15/25	378	379	0.000%
Government National Mortgage Assn.	8.5	6/20/25	5,217	5,648	0.000%
Government National Mortgage Assn.	8.5	6/20/27	1,942	2,141	0.000%
Government National Mortgage Assn.	8.5	7/15/24	4,011	4,058	0.000%
Government National Mortgage Assn.	9.5	8/15/21	666	680	0.000%
Government National Mortgage Assn.	8.5	8/20/24	44	44	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,348	1,352	0.000%
Government National Mortgage Assn.	8.5	9/15/24	6,634	6,653	0.000%
Government National Mortgage Assn.	8.5	9/15/24	14,372	14,898	0.000%
Government National Mortgage Assn.	8.5	9/15/24	712	714	0.000%
Government National Mortgage Assn.	8.5	9/20/26	648	705	0.000%
Government National Mortgage Association	3.5	5/20/49	20,473,405	21,111,147	0.244%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	1,118,810	1,115,186	0.013%
Halcyon Loan Advisors Funding 2014-3	3.98	10/22/25	9,730,000	9,734,865	0.113%
Hardee s Funding	4.25	6/20/48	8,395,200	8,515,923	0.099%
Hewlett Packard Enterprise	2.1	10/4/19	4,885,000	4,884,937	0.057%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	1,265,563	1,260,586	0.015%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	16,125,847	16,286,510	0.189%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	15,404,243	15,523,565	0.180%
Hyundai Auto Receivables Trust 2016	2.68	9/15/23	6,130,000	6,160,764	0.071%
Hyundai Capital America	3	10/30/20	4,842,000	4,865,111	0.056%
Hyundai Capital America	2.6	3/19/20	2,350,000	2,350,743	0.027%
Hyundai Capital America	2.45	6/15/21	14,410,000	14,367,692	0.166%
Imperial Brands Finance	2.95	7/21/20	3,335,000	3,343,671	0.039%
Ing Groep	3.15	3/29/22	7,895,000	8,058,592	0.093%
International Business Machines	2.85	5/13/22	22,100,000	22,587,217	0.261%
InTown Hotel Portfolio Trust 2018-STAY	2.73	1/15/33	3,310,000	3,304,798	0.038%
InTown Hotel Portfolio Trust 2018-STAY	3.08	1/15/33	1,855,000	1,853,243	0.021%
INVISTA Finance	4.25	10/15/19	11,855,000	11,859,766	0.137%
JP Morgan Mortgage Trust	3.5	2/25/50	6,160,000	6,235,768	0.072%
Kansas City Southern	2.35	5/15/20	21,195,000	21,192,393	0.245%
Keysight Technologies	3.3	10/30/19	4,820,000	4,821,909	0.056%
KKR CLO 13	3.12	1/16/28	11,775,000	11,705,431	0.136%

KKR CLO 13	3.47	1/16/28	3,420,000	3,340,788	0.039%
Kraft Heinz Foods	2.75	2/10/21	20,835,000	20,792,122	0.241%
Magnetite XVI	3.1	1/18/28	28,255,000	27,908,191	0.323%
Martin Marietta Materials	2.66	12/20/19	8,630,000	8,636,395	0.100%
Martin Marietta Materials	2.8	5/22/20	4,390,000	4,395,707	0.051%
METLIFE SECURITIZATION TRUST	3	4/25/55	6,360,899	6,430,686	0.074%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	16,797,253	17,528,257	0.203%
Microchip Technology	3.92	6/1/21	11,075,000	11,311,905	0.131%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,595,647	1,598,078	0.019%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	8,047,520	8,072,642	0.093%
Mississippi Power	2.75	3/27/20	6,390,000	6,382,128	0.074%
MVW Owner Trust 2013-1	2.15	4/22/30	281,251	280,731	0.003%
MVW Owner Trust 2014-1	2.25	9/22/31	461,432	460,645	0.005%
MVW Owner Trust 2017-1	2.42	12/20/34	11,299,077	11,315,720	0.131%
Neuberger Berman CLO XVI-S	3.15	1/15/28	16,825,000	16,795,463	0.194%
New Orleans Hotel Trust 2019-HNLA	3.62	4/15/32	5,220,000	5,223,226	0.060%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	8,673,465	8,785,489	0.102%
Nordea Bank Abp	4.88	5/13/21	3,545,000	3,665,994	0.042%
NXP BV / NXP Funding	4.13	6/1/21	20,000,000	20,500,000	0.237%
OBX 2019-EXP1 Trust	4	1/25/59	21,424,437	21,821,904	0.253%
Octagon Investment Partners XXIII	3.3	7/15/27	8,490,000	8,428,256	0.098%
Octagon Investment Partners XXIII	3.5	7/15/27	6,810,000	6,699,981	0.078%
Omnicom Group Inc / Omnicom Capital	4.45	8/15/20	2,592,000	2,640,750	0.031%
OZLM VIII	3.47	10/17/29	12,970,000	12,936,491	0.150%
Packaging Corp of America	2.45	12/15/20	7,905,000	7,894,368	0.091%
Park Aerospace Holdings	5.25	8/15/22	19,105,000	20,131,894	0.233%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	4,225,000	4,244,452	0.049%
Pertamina Persero PT	5.25	5/23/21	19,350,000	20,205,700	0.234%
Perusahaan Listrik Negara PT	5.5	11/22/21	4,050,000	4,303,125	0.050%
Phillips 66	2.73	2/26/21	9,485,000	9,485,607	0.110%
PTTEP Canada International Finance	5.69	4/5/21	11,920,000	12,498,001	0.145%
Regions Bank/Birmingham AL	2.7	4/1/21	13,400,000	13,391,062	0.155%
REI - SECURITY LENDING COLLATERAL			4,151,760	41,517,595	0.481%
Reliance Holding USA	4.5	10/19/20	19,785,000	20,171,630	0.234%
Royal Caribbean Cruises	2.65	11/28/20	3,545,000	3,553,866	0.041%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	9,745,000	9,751,917	0.113%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	8,465,000	8,487,917	0.098%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	3,650,000	3,671,995	0.043%
Santander Retail Auto Lease Trust 2019	3.3	5/22/23	16,470,000	16,783,721	0.194%
Santander UK	2.13	11/3/20	7,425,000	7,421,770	0.086%
Saudi Arabian Oil	2.75	4/16/22	20,500,000	20,681,300	0.239%
SBA Tower Trust	3.16	10/8/20	15,255,000	15,289,275	0.177%
Sempra Energy	2.8	1/15/21	14,115,000	14,062,619	0.163%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	8,710,395	8,852,460	0.102%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	8,854,916	9,017,730	0.104%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	9,542,929	9,700,428	0.112%
Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	1,701,746	1,701,193	0.020%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	486,824	486,513	0.006%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	1,233,228	1,230,144	0.014%
Sky	3.13	11/26/22	20,750,000	21,426,969	0.248%
SLM Student Loan Trust 2008-5	3.98	7/25/23	2,800,107	2,826,968	0.033%
SLM Student Loan Trust 2008-9	3.78	4/25/23	2,039,093	2,051,124	0.024%
SMBC Aviation Capital Finance DAC	3	7/15/22	4,155,000	4,204,690	0.049%
STACR Trust 2018-DNA2	2.82	12/25/30	20,466,623	20,485,417	0.237%
STACR Trust 2018-DNA3	2.77	9/25/48	8,681,638	8,689,033	0.101%
Standard Chartered	2.74	9/10/22	9,805,000	9,824,473	0.114%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	7,026,011	7,106,361	0.082%
State Grid Overseas Investment 2016	2.75	5/4/22	2,075,000	2,092,233	0.024%
SunTrust Bank/Atlanta GA	3.53	10/26/21	15,180,000	15,412,573	0.178%
Swedbank	2.65	3/10/21	21,300,000	21,360,364	0.247%
Synchrony Financial	2.7	2/3/20	17,970,000	17,986,568	0.208%
Syngenta Finance	3.93	4/23/21	6,000,000	6,106,584	0.071%
Syngenta Finance	3.7	4/24/20	12,555,000	12,611,887	0.146%
Tencent Holdings	2.99	1/19/23	21,760,000	22,111,216	0.256%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	4,359,197	4,356,920	0.050%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	4,478,619	4,494,234	0.052%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	2,218,620	2,222,134	0.026%
Towd Point Mortgage Trust 2016-1	3	2/25/55	3,145,861	3,140,704	0.036%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	3,893,705	3,909,006	0.045%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	5,186,093	5,165,031	0.060%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	3,444,131	3,423,651	0.040%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	5,352,460	5,401,220	0.063%

Towd Point Mortgage Trust 2017-2	2.75	4/25/57	4,571,452	4,606,119	0.053%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	16,377,467	16,503,788	0.191%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	24,537,505	24,770,635	0.287%
Towd Point Mortgage Trust 2018-1	3	1/25/58	4,852,142	4,913,052	0.057%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	7,185,352	7,287,341	0.084%
TRP Government Reserve	2		190,736,647	190,736,647	2.208%
Tyson Foods	2.25	8/23/21	8,115,000	8,118,124	0.094%
UBS AG/London	2.45	12/1/20	16,895,000	16,984,189	0.197%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/22	294,461,452	291,746,885	3.377%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	364,466,241	361,618,848	4.186%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	493,345,546	501,439,497	5.805%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	611,689,393	613,983,229	7.108%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/21	79,275,137	78,420,451	0.908%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	1,249,890,783	1,237,587,171	14.327%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	447,963,768	451,883,451	5.231%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	583,937,219	591,601,395	6.849%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/21	92,475,487	92,851,169	1.075%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	1,177,232,146	1,172,817,526	13.577%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	307,316,165	307,364,183	3.558%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	255,600,030	259,274,280	3.002%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	153,923,509	155,558,947	1.801%
Vanke Real Estate Hong Kong	3.95	12/23/19	3,500,000	3,510,028	0.041%
Vanke Real Estate Hong Kong	4.15	4/18/23	5,005,000	5,179,174	0.060%
Verus Securitization Trust 2018-1	2.93	2/25/48	2,361,844	2,361,763	0.027%
Verus Securitization Trust 2018-1	3.03	2/25/48	1,178,755	1,178,821	0.014%
Verus Securitization Trust 2018-2	3.68	6/1/58	13,082,556	13,151,038	0.152%
Verus Securitization Trust 2018-3	4.11	10/25/58	14,360,526	14,518,621	0.168%
Verus Securitization Trust 2019-1	3.84	2/25/59	16,084,124	16,261,309	0.188%
Verus Securitization Trust 2019-2	3.21	4/25/59	11,450,707	11,513,457	0.133%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	5,893,551	5,942,243	0.069%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	19,016,832	19,067,696	0.221%
Volkswagen Group of America Finance	2.5	9/24/21	6,530,000	6,546,012	0.076%
Volvo Financial Equipment Master Owner Trust	2.53	11/15/22	2,910,000	2,915,517	0.034%
Vulcan Materials	2.78	3/1/21	21,985,000	21,986,803	0.255%
Williams	3.6	3/15/22	9,430,000	9,678,528	0.112%
WPP Finance 2010	3.63	9/7/22	9,525,000	9,815,065	0.114%

Total Investments in Securities **8,704,443,203**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	1,931,265	EUR	(1,728,000)	11/22/2019	40,426	0.000%
GOLDMAN SACHS & CO	USD	1,929,646	EUR	(1,727,000)	11/22/2019	39,901	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,930,182	EUR	(1,727,000)	11/22/2019	40,437	0.000%

Total Forward Currency Exchange Contracts **120,764**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN dec19C 131	131.00	11/22/2019	(166,900,000)	(1,173,516)	(0.014%)
US 10YR FUT OPTN Nov19C 130.5	130.50	10/25/2019	(333,800,000)	(1,981,938)	(0.023%)
US 10YR FUT OPTN Nov19P 128	128.00	10/25/2019	(167,200,000)	(130,625)	(0.002%)
US 10YR FUT OPTN Nov19P 128.5	128.50	10/25/2019	(166,600,000)	(234,281)	(0.003%)

Total Options **(3,520,359)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ZCS INFL SWAP USD PAY FIX 2YR 1.53	108,014,397	(108,879)	(0.001%)
ZCS INFL SWAP USD PAY FIX 2YR 1.4350	78,750,000	85,601	0.001%
ZCS INFL SWAP USD PAY FIX 2YR 1.4375	73,125,000	75,904	0.001%
ZCS INFL SWAP USD PAY FIX 2YR 2.2425	(108,500,000)	(1,125,471)	(0.013%)
ZCS INFL SWAP USD PAY FIX 3YR 2.2075	(149,125,000)	(2,893,622)	(0.033%)
ZCS INFL SWAP USD PAY FIX 3YR 1.98125	(112,800,000)	(520,346)	(0.006%)
ZCS INFLATION SWAP USD PAY FIX 3YR 2.07	(133,000,000)	(983,269)	(0.011%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.09	84,300,000	388,623	0.004%
ZCS INFL SWAP USD PAY FIX 2YR 2.0525	(64,000,000)	252,032	0.003%
ZCS INFL SWAP USD PAY FIX 2YR 2.1075	(85,950,000)	162,016	0.002%
ZCS INFL SWAP USD PAY FIX 3YR 1.485	150,000,000	194,550	0.002%
ZCS INFL SWAP USD PAY FIX 2YR 2.24375	(108,500,000)	(1,131,004)	(0.013%)
ZCS INFL SWAP USD PAY FIX 3YR 2.0525	(84,950,000)	(390,770)	(0.005%)
ZCS INFL SWAP USD PAY FIX 3YR 1.984	(195,050,000)	(916,150)	(0.011%)
ZCS INFLATION SWAP USD PAY FIX 2YR 2.065	(82,100,000)	450,647	0.005%
ZCS INFL SWAP USD PAY FIX 2YR 1.4825	71,985,603	(2,376)	0.000%
ZCS INFL SWAP USD PAY FIX 2YR 1.4425	73,125,000	74,295	0.001%
ZCS INFL SWAP USD PAY FIX 3YR 1.48875	150,000,000	172,800	0.002%
ZCS INFLATION SWAP USD PAY FIX 2YR 2.045	(106,000,000)	537,844	0.006%
ZCS INFLATION SWAP USD PAY FIX 3YR 2.069	(121,000,000)	(890,802)	(0.010%)
ZCS INFL SWAP USD PAY FIX 5YR 2.29	201,300,000	(6,709,329)	(0.078%)

Total Swap Contracts

(13,277,705)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(1,824)	12/31/2019	(217,326,755)	1,221,525	(2.516%)
TUZ9 2YR US NOTE FUT DEC 19	5,886	12/31/2019	1,268,433,000	(2,866,166)	14.684%
TYZ9 UST 10YR FUT DEC 19	4,361	12/19/2019	568,292,813	(2,965,137)	6.579%
USZ9 UST 30YR FUT DEC 19	235	12/19/2019	38,143,438	164,667	0.442%
UXYZ9 UST 10YR ULTRA FUT DEC 19	(2,722)	12/19/2019	(387,629,813)	(1,638,886)	(4.487%)
WNZ9 ULTRA US BOND FUT DEC 19	34	12/19/2019	6,524,813	(133,392)	0.076%

Total Futures Contracts

(6,217,390)

NET ASSETS

8,638,072,997

NET ASSET VALUE PER SHARE

Limited Duration Inflation Focused Bond Fund Shares

5.02

(\$7,096,991,501 / 1,413,025,395 Shares Outstanding)

Limited Duration Inflation Focused Bond Fund - I Class Shares

5.04

(\$1,541,081,497 / 305,903,374 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	EEL	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	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	Guyanese 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	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.