

**Portfolio of Investments**

| Investments in Securities                         | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|------------|------------|-----------------|
| California State University                       | 0.56     | 11/1/24  | 260,000    | 246,585    | 0.054%          |
| City & County of denver CO Airport System Revenue | 0.88     | 11/15/23 | 55,000     | 54,696     | 0.012%          |
| City & County of denver CO Airport System Revenue | 1.12     | 11/15/24 | 80,000     | 76,165     | 0.017%          |
| City of Atlanta GA Water & Wastewater Revenue     | 0.41     | 11/1/23  | 45,000     | 44,819     | 0.010%          |
| City of Atlanta GA Water & Wastewater Revenue     | 0.62     | 11/1/24  | 45,000     | 42,698     | 0.009%          |
| Dallas Area Rapid Transit                         | 0.54     | 12/1/23  | 30,000     | 29,763     | 0.006%          |
| Dallas Area Rapid Transit                         | 0.76     | 12/1/24  | 25,000     | 23,700     | 0.005%          |
| Fannie Mae Connecticut Avenue Securities          | 6.28     | 10/25/30 | 207,086    | 206,720    | 0.045%          |
| Fannie Mae Connecticut Avenue Securities          | 6.28     | 10/25/30 | 12,273     | 12,251     | 0.003%          |
| Fannie Mae Connecticut Avenue Securities          | 6.63     | 1/25/30  | 8,124      | 8,120      | 0.002%          |
| Government National Mortgage Association          | 3.5      | 5/20/49  | 120,466    | 108,022    | 0.023%          |
| GS Mortgage-Backed Securities Trust 2022-GR2      | 3.93     | 7/25/44  | 4,764      | 4,734      | 0.001%          |
| Michigan Finance Authority                        | 1.38     | 6/1/24   | 225,000    | 217,706    | 0.047%          |
| OBX 2020-EXP1 Trust                               | 6.18     | 2/25/60  | 26,140     | 23,439     | 0.005%          |
| RES   |          |          | 13,289,006 | 13,289,006 | 2.889%          |
| Sequoia Mortgage Trust 2018-CH2                   | 4        | 6/25/48  | 26,671     | 24,119     | 0.005%          |
| Sequoia Mortgage Trust 2018-CH3                   | 4        | 8/25/48  | 10,790     | 10,419     | 0.002%          |
| State of Illinois                                 | 2.84     | 10/1/23  | 1,350,000  | 1,350,000  | 0.293%          |
| Tobacco Settlement Finance Authority              | 1.5      | 6/1/24   | 180,000    | 174,886    | 0.038%          |
| TRP Treasury Reserve                              | 5.4      |          | 8,091,968  | 8,091,968  | 1.759%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 10/15/26 | 53,171,783 | 49,433,142 | 10.746%         |
| U.S. Treasury Inflation Indexed Bonds             | 1.63     | 10/15/27 | 61,397,953 | 59,594,388 | 12.955%         |
| U.S. Treasury Inflation Indexed Bonds             | 0.38     | 1/15/27  | 17,111,956 | 15,916,793 | 3.460%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 1/15/32  | 18,794,619 | 15,746,367 | 3.423%          |
| U.S. Treasury Inflation Indexed Bonds             | 1.13     | 1/15/33  | 28,430,440 | 25,680,683 | 5.582%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.75     | 2/15/42  | 12,501,010 | 9,463,656  | 2.057%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.63     | 2/15/43  | 10,226,961 | 7,430,527  | 1.615%          |
| U.S. Treasury Inflation Indexed Bonds             | 1.38     | 2/15/44  | 8,240,048  | 6,886,877  | 1.497%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.75     | 2/15/45  | 2,019,921  | 1,467,284  | 0.319%          |
| U.S. Treasury Inflation Indexed Bonds             | 1        | 2/15/46  | 10,700,421 | 8,120,617  | 1.765%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.88     | 2/15/47  | 11,469,423 | 8,358,342  | 1.817%          |
| U.S. Treasury Inflation Indexed Bonds             | 1        | 2/15/48  | 805,766    | 599,414    | 0.130%          |
| U.S. Treasury Inflation Indexed Bonds             | 1        | 2/15/49  | 8,636,277  | 6,370,604  | 1.385%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.25     | 2/15/50  | 9,409,904  | 5,535,670  | 1.203%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 2/15/51  | 1,887,094  | 1,049,696  | 0.228%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 2/15/52  | 3,752,530  | 2,059,201  | 0.448%          |
| U.S. Treasury Inflation Indexed Bonds             | 1.5      | 2/15/53  | 5,388,300  | 4,457,134  | 0.969%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 4/15/25  | 53,799,126 | 51,327,729 | 11.158%         |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 4/15/26  | 15,462,347 | 14,445,215 | 3.140%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 4/15/27  | 40,262,704 | 36,953,613 | 8.033%          |
| U.S. Treasury Inflation Indexed Bonds             | 1.25     | 4/15/28  | 67,812,658 | 64,464,408 | 14.013%         |
| U.S. Treasury Inflation Indexed Bonds             | 0.13     | 7/15/31  | 28,744,141 | 24,410,064 | 5.306%          |
| U.S. Treasury Inflation Indexed Bonds             | 0.63     | 7/15/32  | 17,290,224 | 15,066,810 | 3.275%          |
| U.S. Treasury Inflation Indexed Bonds             | 1.38     | 7/15/33  | 16,939,900 | 15,669,407 | 3.406%          |

Total Investments in Securities **474,547,454**

| Forwards Contracts           | Currency Bought | Receive     | Currency Sold | Deliver      | Settlement | Unrealized G/L | % of Net Assets |
|------------------------------|-----------------|-------------|---------------|--------------|------------|----------------|-----------------|
| BANK OF AMERICA              | AUD             | 3,705,000   | USD           | (2,415,512)  | 10/20/2023 | (31,502)       | -0.007%         |
| BANK OF AMERICA              | JPY             | 142,085,000 | USD           | (1,018,987)  | 10/20/2023 | (64,589)       | -0.014%         |
| BANK OF AMERICA              | EUR             | 1,090,000   | USD           | (1,196,005)  | 11/24/2023 | (40,832)       | -0.009%         |
| BANK OF AMERICA              | GBP             | 935,000     | USD           | (1,188,822)  | 11/24/2023 | (47,668)       | -0.010%         |
| BANK OF AMERICA              | USD             | 1,175,340   | EUR           | (1,095,000)  | 11/24/2023 | 14,869         | 0.003%          |
| BANK OF AMERICA              | USD             | 1,180,260   | GBP           | (935,000)    | 11/24/2023 | 39,107         | 0.009%          |
| JP MORGAN CHASE BANK         | CAD             | 1,625,000   | USD           | (1,202,105)  | 10/20/2023 | (5,354)        | -0.001%         |
| CITIBANK N A                 | USD             | 1,192,843   | AUD           | (1,850,000)  | 10/20/2023 | 2,447          | 0.001%          |
| CITIBANK N A                 | USD             | 595,937     | AUD           | (927,500)    | 10/20/2023 | (870)          | 0.000%          |
| CITIBANK N A                 | USD             | 552,073     | JPY           | (75,500,000) | 10/20/2023 | 44,933         | 0.010%          |
| GOLDMAN SACHS & CO           | CAD             | 810,000     | USD           | (604,311)    | 10/20/2023 | (7,777)        | -0.002%         |
| GOLDMAN SACHS & CO           | CAD             | 810,000     | USD           | (604,261)    | 10/20/2023 | (7,726)        | -0.002%         |
| GOLDMAN SACHS & CO           | USD             | 1,220,200   | AUD           | (1,825,000)  | 10/20/2023 | 45,891         | 0.010%          |
| HSBC SECURITIES INC          | AUD             | 912,500     | USD           | (598,288)    | 10/20/2023 | (11,133)       | -0.002%         |
| HSBC SECURITIES INC          | USD             | 476,246     | JPY           | (66,585,000) | 10/20/2023 | 28,989         | 0.006%          |
| MORGAN STANLEY & COMPANY LLC | CAD             | 1,600,000   | USD           | (1,194,012)  | 10/20/2023 | (15,672)       | -0.003%         |
| MORGAN STANLEY & COMPANY LLC | USD             | 1,179,906   | CAD           | (1,600,000)  | 10/20/2023 | 1,566          | 0.000%          |

|                             |     |           |     |             |            |          |         |
|-----------------------------|-----|-----------|-----|-------------|------------|----------|---------|
| RBC DOMINION SECURITIES INC | CAD | 665,000   | USD | (506,236)   | 10/20/2023 | (16,488) | -0.004% |
| RBC DOMINION SECURITIES INC | USD | 1,207,351 | CAD | (1,625,000) | 10/20/2023 | 10,599   | 0.002%  |
| RBC DOMINION SECURITIES INC | USD | 501,569   | CAD | (665,000)   | 10/20/2023 | 11,821   | 0.003%  |
| RBC DOMINION SECURITIES INC | USD | 1,215,067 | CAD | (1,620,000) | 10/20/2023 | 21,998   | 0.005%  |
| UBS SECURITIES LLC          | AUD | 912,500   | USD | (597,928)   | 10/20/2023 | (10,774) | -0.002% |
| UBS SECURITIES LLC          | USD | 596,174   | AUD | (927,500)   | 10/20/2023 | (633)    | 0.000%  |
| UBS SECURITIES LLC          | USD | 1,182,888 | EUR | (1,090,000) | 11/24/2023 | 27,715   | 0.006%  |

Total Forward Currency Exchange Contracts (11,084)

| Swap Contracts            | Notional Amount | Market Value | % of Net Assets |
|---------------------------|-----------------|--------------|-----------------|
| USD ZCIS 11/12/23 REC CPI | 11,300,000      | 562,480      | 0.122%          |
| USD ZCIS 8/26/24 REC CPI  | 12,300,000      | (99,950)     | (0.022%)        |

Total Swap Contracts 462,530

| Futures Contracts             | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|-------------------------------|-----------|------------|----------------|----------------|-----------------|
| FVZ3 5YR US NOTE FUT DEC 23   | 444       | 12/29/2023 | 46,779,565     | (172,344)      | 10.169%         |
| WNZ3 ULTRA US BOND FUT DEC 23 | (95)      | 12/19/2023 | (11,275,313)   | 340,267        | (2.451%)        |

Total Futures Contracts 167,923

NET ASSETS 460,025,351

NET ASSET VALUE PER SHARE

|   |       |
|---|-------|
| Inflation Protected Bond Fund Shares<br>(\$235,736,598 / 22,523,615 Shares Outstanding)           | 10.47 |
| Inflation Protected Bond Fund - I Class Shares<br>(\$224,207,798 / 21,334,267 Shares Outstanding) | 10.51 |
| Inflation Protected Bond Fund - Z Class Shares<br>(\$80,955 / 7,722 Shares Outstanding)           | 10.49 |

|       |   |
|-------|---|
| 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         | 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 | Moldavan 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 | Nicarguan 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.