

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
BAT INTL FINANCE PLC 4/2 144A CP	0.35	4/22/21	2,415,000	2,414,751	0.162%
JABIL INC 4/2 144A CP	0.62	4/14/21	1,800,000	1,799,568	0.121%
JABIL INC 4/2 144A CP	0.67	4/15/21	2,000,000	1,999,483	0.134%
MARATHON PETROLEUM CORP 4/2 144A CP	0.5	4/28/21	7,450,000	7,448,882	0.501%
OVINTIV CANADA ULC 4/2 CP	0.85	4/26/21	6,190,000	6,188,350	0.416%
OVINTIV INC 4/2 CP	0.87	4/26/21	700,000	699,477	0.047%
TRP Government Reserve	0.04		27,922,408	27,922,408	1.877%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	121,056,269	130,967,751	8.802%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	127,514,084	138,970,427	9.340%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/23	112,872,696	118,339,967	7.954%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	126,917,467	137,626,128	9.250%
U.S. Treasury Inflation Indexed Bonds	2.38	1/15/25	4,614,202	5,404,384	0.363%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	75,607,224	82,128,347	5.520%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	118,685,873	132,019,489	8.873%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	25,060,240	27,648,493	1.858%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/22	37,909,522	38,946,110	2.618%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	126,433,080	134,414,168	9.034%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	112,320,325	121,762,252	8.184%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	42,315,670	45,813,324	3.079%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/22	99,894,113	103,827,443	6.978%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	126,919,847	135,784,406	9.126%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	14,635,420	15,826,835	1.064%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	165,458	182,288	0.012%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	68,205,000	74,556,591	5.011%
Total Investments in Securities				1,492,691,324	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	(92)	6/30/2021	(11,352,656)	145,056	(0.763%)
TUM1 2YR US NOTE FUT JUN 21	90	6/30/2021	19,865,391	(20,518)	1.335%
TYM1 UST 10YR FUT JUN 21	2	6/21/2021	261,875	(6,659)	0.018%
USM1 UST 20YR FUT JUN 21	(78)	6/21/2021	(12,058,313)	183,184	(0.810%)
UXYM1 UST 10YR ULTRA FUT JUN 21	(448)	6/21/2021	(64,372,000)	2,085,982	(4.326%)
Total Futures Contracts				2,387,044	

NET ASSETS

1,487,858,648

NET ASSET VALUE PER SHARE

U.S. Limited Duration TIPS Index Fund Shares (\$3,789,383 / 368,468 Shares Outstanding)	10.28
U.S. Limited Duration TIPS Index Fund - I Class Shares (\$1,483,966,356 / 144,296,755 Shares Outstanding)	10.28
U.S. Limited Duration TIPS Index Fund - Z Class Shares (\$102,909 / 10,000 Shares Outstanding)	10.29

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.