

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
TRP Government Reserve	5.39		15,287,435	15,287,435	0.867%
USD Variation Margin CITI			1,850,431	1,850,431	0.105%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	295,317,249	286,503,875	16.239%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	220,415,356	210,221,146	11.915%
U.S. Treasury Inflation Indexed Bonds	1.63	10/15/27	176,042,471	174,364,566	9.883%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	211,903,751	216,936,465	12.296%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	109,676,942	106,489,456	6.036%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	29,115,935	27,764,774	1.574%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/34	20,391,936	20,146,595	1.142%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	10,408,829	10,146,982	0.575%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	39,283,168	37,619,772	2.132%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	312,441,268	294,329,438	16.683%
U.S. Treasury Inflation Indexed Bonds	1.25	4/15/28	351,847,954	341,897,254	19.379%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	15,887,216	15,117,679	0.857%
<b>Total Investments in Securities</b>				<b>1,758,675,867</b>	

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN May24C 111	111.00	4/26/2024	(799)	(474,406)	(0.027%)
US 10YR FUT OPTN May24C 112	112.00	4/26/2024	(1,278)	(339,469)	(0.019%)
<b>Total Options</b>				<b>(813,875)</b>	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYM4 UST 10YR FUT JUN 24	269	6/18/2024	29,804,359	196,869	1.689%
UXYM4 UST 10YR ULTRA FUT JUN 24	(199)	6/18/2024	(22,807,266)	(146,479)	(1.293%)
<b>Total Futures Contracts</b>				<b>50,390</b>	

**NET ASSETS** **1,764,271,085**

**NET ASSET VALUE PER SHARE**

U.S. Limited Duration TIPS Index Fund Shares (\$10,869,429 / 1,197,280 Shares Outstanding)	<b>9.08</b>
U.S. Limited Duration TIPS Index Fund - I Class Shares (\$1,686,088,578 / 185,592,086 Shares Outstanding)	<b>9.08</b>
U.S. Limited Duration TIPS Index Fund - Z Class Shares (\$65,643,459 / 7,211,037 Shares Outstanding)	<b>9.10</b>

- 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.