

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
TRP Government Reserve	4.39		10,407,524	10,407,524	0.544%
USD Variation Margin CITI			1,883,992	1,883,992	0.099%
U.S. Treasury Inflation Indexed Bonds	0.25	10/15/26	275,532,467	273,250,714	14.277%
U.S. Treasury Inflation Indexed Bonds	3.25	10/15/27	181,318,874	184,236,975	9.626%
U.S. Treasury Inflation Indexed Bonds	4.75	10/15/28	201,265,313	209,598,955	10.951%
U.S. Treasury Inflation Indexed Bonds	3.25	10/15/29	165,506,399	167,807,972	8.768%
U.S. Treasury Inflation Indexed Bonds	4.75	1/15/27	44,097,480	45,193,027	2.361%
U.S. Treasury Inflation Indexed Bonds	1	1/15/28	29,492,249	28,953,094	1.513%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/29	39,285,930	38,647,534	2.019%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/30	17,053,927	16,033,356	0.838%
U.S. Treasury Inflation Indexed Bonds	0.25	4/15/26	18,466,638	18,333,909	0.958%
U.S. Treasury Inflation Indexed Bonds	0.25	4/15/27	194,137,826	190,406,740	9.948%
U.S. Treasury Inflation Indexed Bonds	2.5	4/15/28	113,621,184	113,585,677	5.935%
U.S. Treasury Inflation Indexed Bonds	4.25	4/15/29	298,282,174	307,090,819	16.045%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/26	103,791,225	103,272,269	5.396%
U.S. Treasury Inflation Indexed Bonds	1.5	7/15/28	63,210,738	62,440,357	3.263%
U.S. Treasury Inflation Indexed Bonds	0.5	7/15/29	139,684,500	133,769,734	6.989%
Total Investments in Securities				1,904,912,650	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM5 US 5YR NOTE (CBT) JUN25	770	6/30/2025	41,640,156	94,864	2.176%
TUM5 US 2YR NOTE (CBT) JUN25	1,006	6/30/2025	104,207,454	427,626	5.445%
UXYM5 US 10YR ULTRA FUT JUN25	(434)	6/18/2025	(24,765,125)	(74,965)	(1.294%)
Total Futures Contracts				447,526	

NET ASSETS

1,913,990,011

NET ASSET VALUE PER SHARE

NET ASSETS

1,913,990,011

NET ASSET VALUE PER SHARE

U.S. Limited Duration TIPS Index Fund Shares

( $\$9,829,230$  /  $1,057,414$  Shares Outstanding)

9.30

U.S. Limited Duration TIPS Index Fund - I Class Shares

( $\$1,746,541,690$  /  $187,689,866$  Shares Outstanding)

9.31

U.S. Limited Duration TIPS Index Fund - Z Class Shares

( $\$157,160,137$  /  $16,848,875$  Shares Outstanding)

9.33

- ADR    American Depositary Receipts
- ADS    American Depositary 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 Depositary Receipt
- FRN    Floating Rate Note
- GDR    Global Depositary Receipts
- GDS    Global Depositary 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)

Portfolio of Investments

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.