

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
TRP Government Reserve	0.03		1,812,865	1,812,865	0.110%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	123,588,887	133,205,647	8.100%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	139,846,112	152,235,603	9.257%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	129,572,241	139,533,107	8.485%
U.S. Treasury Inflation Indexed Bonds	2.38	1/15/25	4,710,727	5,472,540	0.333%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	92,184,400	99,789,613	6.068%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	127,237,851	141,333,419	8.594%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	70,604,207	78,172,095	4.753%
U.S. Treasury Inflation Indexed Bonds	0.63	4/15/23	129,077,958	136,459,603	8.298%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	114,669,244	123,574,027	7.514%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	43,201,094	46,636,931	2.836%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	141,654,422	154,137,718	9.373%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	29,853,253	31,742,404	1.930%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	14,941,507	16,064,454	0.977%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	168,920	185,521	0.011%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	69,631,875	76,268,663	4.638%
U.S. Treasury Notes	0.13	5/31/23	171,700,000	171,351,234	10.419%
U.S. Treasury Notes	0.75	5/31/26	52,200,000	51,898,219	3.156%
U.S. Treasury Notes	1.25	5/31/28	82,405,000	82,611,013	5.023%

Total Investments in Securities **1,642,484,677**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	2,377,192	CAD	(2,875,000)	07/23/2021	57,923	0.004%
BANK OF AMERICA	USD	2,381,310	NOK	(20,595,000)	07/23/2021	(10,910)	-0.001%
BANK OF AMERICA	USD	2,467,716	EUR	(2,035,000)	08/20/2021	52,223	0.003%
BANK OF AMERICA	USD	2,381,422	SEK	(20,540,000)	08/20/2021	(19,758)	-0.001%
JP MORGAN CHASE BANK	NOK	20,595,000	USD	(2,422,902)	07/23/2021	(30,681)	-0.002%
JP MORGAN CHASE BANK	USD	2,395,368	AUD	(3,187,000)	07/23/2021	4,994	0.000%
JP MORGAN CHASE BANK	USD	2,477,618	SEK	(20,595,000)	08/20/2021	70,009	0.004%
CITIBANK N A	AUD	6,055,000	USD	(4,697,626)	07/23/2021	(156,140)	-0.009%
CITIBANK N A	AUD	3,187,000	USD	(2,411,804)	07/23/2021	(21,429)	-0.001%
CITIBANK N A	USD	2,398,213	NZD	(3,440,000)	07/23/2021	(6,245)	0.000%
CITIBANK N A	EUR	1,308,175	USD	(1,591,035)	08/20/2021	(38,265)	-0.002%
CITIBANK N A	GBP	1,740,000	USD	(2,427,222)	08/20/2021	(19,986)	-0.001%
CITIBANK N A	USD	2,274,294	EUR	(1,870,000)	08/20/2021	54,652	0.003%
CITIBANK N A	USD	2,318,331	GBP	(1,645,000)	08/20/2021	42,525	0.003%
CITIBANK N A	USD	2,470,300	GBP	(1,750,000)	08/20/2021	49,230	0.003%
CITIBANK N A	USD	2,417,031	GBP	(1,740,000)	08/20/2021	9,795	0.001%
GOLDMAN SACHS & CO	USD	2,446,846	AUD	(3,175,000)	07/23/2021	65,472	0.004%
GOLDMAN SACHS & CO	EUR	2,025,000	USD	(2,420,199)	08/20/2021	(16,576)	-0.001%
HSBC SECURITIES INC	CAD	5,860,000	USD	(4,677,138)	07/23/2021	50,137	0.003%
HSBC SECURITIES INC	NZD	6,550,000	USD	(4,696,396)	07/23/2021	(118,140)	-0.007%
HSBC SECURITIES INC	USD	2,231,136	AUD	(2,880,000)	07/23/2021	71,024	0.004%
HSBC SECURITIES INC	USD	2,458,966	CAD	(2,985,000)	07/23/2021	50,960	0.003%
HSBC SECURITIES INC	USD	2,412,954	CAD	(2,990,000)	07/23/2021	915	0.000%
HSBC SECURITIES INC	SEK	20,540,000	USD	(2,412,897)	08/20/2021	(11,717)	-0.001%
MORGAN STANLEY & COMPANY LLC	CAD	2,990,000	USD	(2,424,007)	07/23/2021	(11,967)	-0.001%
MORGAN STANLEY & COMPANY LLC	NZD	3,440,000	USD	(2,411,932)	07/23/2021	(7,474)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	2,438,074	NOK	(20,350,000)	07/23/2021	74,311	0.005%
MORGAN STANLEY & COMPANY LLC	USD	2,257,823	NZD	(3,140,000)	07/23/2021	63,056	0.004%
MORGAN STANLEY & COMPANY LLC	USD	2,431,313	NZD	(3,410,000)	07/23/2021	47,824	0.003%
MORGAN STANLEY & COMPANY LLC	EUR	1,308,175	USD	(1,590,656)	08/20/2021	(37,886)	-0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	1,288,650	USD	(1,567,301)	08/20/2021	(37,707)	-0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	3,395,000	USD	(4,786,016)	08/20/2021	(89,140)	-0.005%
STATE STREET GLOBAL MARKETS LLC	SEK	20,595,000	USD	(2,479,667)	08/20/2021	(72,058)	-0.004%
UBS SECURITIES LLC	NOK	39,250,000	USD	(4,678,206)	07/23/2021	(119,106)	-0.007%
UBS SECURITIES LLC	USD	2,280,568	NOK	(18,900,000)	07/23/2021	85,231	0.005%
UBS SECURITIES LLC	USD	2,413,569	EUR	(2,025,000)	08/20/2021	9,946	0.001%

Total Forward Currency Exchange Contracts **35,040**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Aug21P 131	131.00	7/23/2021	(747)	(81,703)	(0.005%)

Total Options (128,203)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU1 US 5YR NOTE CBT FUT SEP 21	(3,310)	9/30/2021	(408,552,274)	531,678	(24.843%)
TUU1 US 2YR NOTE CBT SEP 21	1,797	9/30/2021	395,915,601	(269,095)	24.074%
TYU1 UST 10YR FUT SEP 21	(415)	9/21/2021	(54,987,500)	(254,043)	(3.344%)
UXYU1 UST 10YR ULTRA FUT SEP 21	(196)	9/21/2021	(28,851,813)	(301,899)	(1.754%)
WNU1 ULTRA US BOND FUT SEP 21	115	9/21/2021	22,159,063	369,277	1.347%

Total Futures Contracts 75,918

NET ASSETS 1,644,548,930

NET ASSET VALUE PER SHARE

U.S. Limited Duration TIPS Index Fund Shares 10.44
 (\$15,699,122 / 1,504,311 Shares Outstanding)

U.S. Limited Duration TIPS Index Fund - I Class Shares 10.44
 (\$1,628,745,317 / 156,019,192 Shares Outstanding)

U.S. Limited Duration TIPS Index Fund - Z Class Shares 10.45
 (\$104,491 / 10,000 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 Barbados Dollar | GIP Gibraltar Pound | MTL Maltese Lira | SLL Sierra Leonean Leone |
| BDT Bangladesh 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	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.