

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
TRP Government Reserve	4.16		6,375,713	6,375,713	0.296%
USD Variation Margin CITI			1,883,992	1,883,992	0.088%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	128,268,831	127,527,277	5.929%
U.S. Treasury Inflation Indexed Bonds	1.63	10/15/27	265,750,521	269,944,397	12.550%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	203,122,742	211,485,686	9.832%
U.S. Treasury Inflation Indexed Bonds	1.63	10/15/29	164,972,701	168,194,824	7.820%
U.S. Treasury Inflation Indexed Bonds	2.38	1/15/27	55,423,318	56,393,226	2.622%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/28	2,794,149	2,839,554	0.132%
U.S. Treasury Inflation Indexed Bonds	0.5	1/15/28	37,460,822	37,013,048	1.721%
U.S. Treasury Inflation Indexed Bonds	0.88	1/15/29	39,957,129	39,651,208	1.843%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/30	65,338,822	62,362,843	2.899%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	207,067,112	204,139,053	9.491%
U.S. Treasury Inflation Indexed Bonds	1.25	4/15/28	140,822,197	141,328,277	6.571%
U.S. Treasury Inflation Indexed Bonds	3.88	4/15/29	33,370,639	36,470,459	1.696%
U.S. Treasury Inflation Indexed Bonds	2.13	4/15/29	293,145,469	302,512,381	14.064%
U.S. Treasury Inflation Indexed Bonds	1.63	4/15/30	117,946,717	119,752,776	5.568%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	37,529,079	37,388,345	1.738%
U.S. Treasury Inflation Indexed Bonds	0.75	7/15/28	73,427,756	73,054,880	3.396%
U.S. Treasury Inflation Indexed Bonds	0.25	7/15/29	142,071,750	137,776,299	6.405%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	108,731,096	103,362,498	4.805%
<b>Total Investments in Securities</b>				<b>2,139,456,734</b>	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ5 US 5YR NOTE (CBT) DEC25	97	12/31/2025	10,591,945	(13,778)	0.492%
TUZ5 US 2YR NOTE (CBT) DEC25	104	12/31/2025	21,673,438	(22,085)	1.008%
UXYZ5 US 10YR ULTRA FUT DEC25	(226)	12/19/2025	(26,007,656)	(189,081)	(1.209%)
<b>Total Futures Contracts</b>				<b>(224,945)</b>	

**NET ASSETS**

**2,150,925,301**

**NET ASSET VALUE PER SHARE**

<b>U.S. Limited Duration TIPS Index Fund Shares</b> (\$10,781,300 / 1,140,606 Shares Outstanding)	<b>9.45</b>
<b>U.S. Limited Duration TIPS Index Fund - I Class Shares</b> (\$1,894,961,994 / 200,252,495 Shares Outstanding)	<b>9.46</b>
<b>U.S. Limited Duration TIPS Index Fund - Z Class Shares</b> (\$243,839,318 / 25,707,275 Shares Outstanding)	<b>9.49</b>

- 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 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)

## (Unaudited)

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.