

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
TRP Government Reserve	0.05		3,644,487	3,644,487	0.233%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/24	128,778,220	137,732,331	8.808%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	67,469,234	72,993,277	4.668%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/24	132,459,096	141,296,602	9.036%
U.S. Treasury Inflation Indexed Bonds	0.25	1/15/25	58,852,777	63,220,757	4.043%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	130,072,630	143,567,665	9.181%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	161,856,166	178,699,324	11.427%
U.S. Treasury Inflation Indexed Bonds	0.5	4/15/24	98,822,273	105,508,217	6.747%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	36,342,194	38,977,003	2.492%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	128,809,176	139,435,933	8.917%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/23	88,637,845	93,360,581	5.970%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/24	144,696,038	154,440,411	9.876%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/25	172,682	188,385	0.012%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/26	71,183,125	77,634,096	4.964%
U.S. Treasury Notes	0.13	8/31/23	213,155,000	212,588,807	13.594%

Total Investments in Securities **1,563,287,876**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BANK OF AMERICA	USD	3,126,602	CAD	(3,965,000)	10/22/2021	(3,730)	0.000%
CITIBANK N A	AUD	2,200,000	USD	(1,568,617)	10/22/2021	22,023	0.001%
CITIBANK N A	AUD	4,255,000	USD	(3,132,242)	10/22/2021	(55,800)	-0.004%
CITIBANK N A	NZD	2,300,000	USD	(1,569,904)	10/22/2021	17,708	0.001%
CITIBANK N A	NZD	4,400,000	USD	(3,143,541)	10/22/2021	(106,370)	-0.007%
CITIBANK N A	USD	1,596,119	AUD	(2,200,000)	10/22/2021	5,479	0.000%
CITIBANK N A	USD	3,100,880	GBP	(2,265,000)	11/19/2021	48,926	0.003%
GOLDMAN SACHS & CO	USD	1,598,086	NZD	(2,300,000)	10/22/2021	10,474	0.001%
GOLDMAN SACHS & CO	GBP	1,155,000	USD	(1,573,029)	11/19/2021	(16,734)	-0.001%
GOLDMAN SACHS & CO	GBP	2,265,000	USD	(3,147,761)	11/19/2021	(95,806)	-0.006%
HSBC SECURITIES INC	USD	3,084,790	AUD	(4,255,000)	10/22/2021	8,348	0.001%
MORGAN STANLEY & COMPANY LLC	CAD	2,015,000	USD	(1,566,408)	10/22/2021	24,416	0.002%
MORGAN STANLEY & COMPANY LLC	CAD	3,965,000	USD	(3,144,907)	10/22/2021	(14,576)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,595,605	CAD	(2,015,000)	10/22/2021	4,781	0.000%
MORGAN STANLEY & COMPANY LLC	USD	3,086,442	NZD	(4,400,000)	10/22/2021	49,270	0.003%
MORGAN STANLEY & COMPANY LLC	EUR	1,345,000	USD	(1,573,673)	11/19/2021	(14,184)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,581,904	EUR	(1,345,000)	11/19/2021	22,415	0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,583,394	GBP	(1,155,000)	11/19/2021	27,099	0.002%
UBS SECURITIES LLC	EUR	2,650,000	USD	(3,142,094)	11/19/2021	(69,495)	-0.004%
UBS SECURITIES LLC	USD	3,107,300	EUR	(2,650,000)	11/19/2021	34,701	0.002%

Total Forward Currency Exchange Contracts **(101,056)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	184	12/31/2021	22,584,563	(165,574)	1.444%
TUZ1 2YR US NOTE FUT DEC 21	328	12/31/2021	72,177,938	(56,622)	4.616%
TYZ1 UST 10YR FUT DEC 21	(311)	12/21/2021	(40,930,517)	434,274	(2.617%)

Total Futures Contracts **212,078**

**NET ASSETS 1,563,789,452**

**NET ASSET VALUE PER SHARE**

U.S. Limited Duration TIPS Index Fund Shares **10.58**  
(\$23,620,666 / 2,232,534 Shares Outstanding)

U.S. Limited Duration TIPS Index Fund - I Class Shares **10.59**  
(\$1,539,400,686 / 145,419,169 Shares Outstanding)

U.S. Limited Duration TIPS Index Fund - Z Class Shares **10.60**  
(\$768,100 / 72,469 Shares Outstanding)

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  
 IDR 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	GYD 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 Nicaraguan 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 Colombian 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.