

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	543,135	538,543	0.007%
Fannie Mae REMIC Trust 2001-W4	5.11	1/25/32	39	39	0.000%
Federal Home Loan Mortgage	6.34	10/1/33	76	75	0.000%
Federal Home Loan Mortgage	6.28	11/1/36	14,918	14,870	0.000%
Federal Home Loan Mortgage	6.46	2/1/33	112	112	0.000%
Federal Home Loan Mortgage	6.23	2/1/34	258	258	0.000%
Federal National Mortgage Assn.	5.97	10/1/32	5,016	4,995	0.000%
Federal National Mortgage Assn.	6.03	1/1/34	4,288	4,277	0.000%
Federal National Mortgage Assn.	5.97	12/1/32	7,978	7,960	0.000%
Federal National Mortgage Assn.	6.14	12/1/35	3,415	3,407	0.000%
Federal National Mortgage Assn.	5.83	12/1/35	10,283	10,267	0.000%
Federal National Mortgage Assn.	5.59	12/1/35	4,051	4,014	0.000%
Federal National Mortgage Assn.	6.15	12/1/35	1,309	1,306	0.000%
Federal National Mortgage Assn.	6.05	2/1/33	369	368	0.000%
Federal National Mortgage Assn.	4.45	7/1/27	138	136	0.000%
Federal National Mortgage Assn.	6.08	7/1/34	588	585	0.000%
Federal National Mortgage Assn.	6.08	8/1/38	2,932	2,903	0.000%
Federal National Mortgage Assn.	6.1	8/1/38	4,118	4,148	0.000%
Government National Mortgage Assn.	8.5	11/20/26	1,729	1,734	0.000%
Government National Mortgage Assn.	8.5	12/20/26	1,979	2,006	0.000%
Government National Mortgage Assn.	8.5	4/20/27	109	110	0.000%
Government National Mortgage Assn.	8.5	5/15/25	56	56	0.000%
Government National Mortgage Assn.	8.5	6/20/25	673	673	0.000%
Government National Mortgage Assn.	8.5	6/20/27	374	375	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,000	999	0.000%
Government National Mortgage Assn.	8.5	9/20/26	21	21	0.000%
GS Mortgage-Backed Securities Trust 2022-GR2	5.13	7/25/44	80,821	80,564	0.001%
Michigan Finance Authority	1.38	6/1/24	3,425,000	3,399,176	0.042%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	558,575	500,829	0.006%
TRP Government Reserve	5.39		105,726,192	105,726,192	1.302%
USD Variation Margin JPM			(7,566,732)	(7,566,732)	(0.093%)
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	1,212,067,041	1,175,894,415	14.479%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	1,020,006,203	972,830,916	11.979%
U.S. Treasury Inflation Indexed Bonds	1.63	10/15/27	763,183,988	755,909,890	9.308%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	1,180,919,614	1,208,966,455	14.887%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	523,722,728	508,502,036	6.261%
U.S. Treasury Inflation Indexed Bonds	0.38	1/15/27	161,153,970	153,675,418	1.892%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/34	93,744,600	92,616,735	1.140%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/25	110,193,677	107,421,617	1.323%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	299,114,059	286,448,449	3.527%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	1,337,712,375	1,260,166,861	15.517%
U.S. Treasury Inflation Indexed Bonds	1.25	4/15/28	1,433,496,266	1,392,955,199	17.152%
U.S. Treasury Inflation Indexed Bonds	0.38	7/15/27	72,561,829	69,047,116	0.850%

Total Investments in Securities **8,087,179,371**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN May24C 111	111.00	4/26/2024	(3,670)	(2,179,063)	(0.027%)
US 10YR FUT OPTN May24C 112	112.00	4/26/2024	(5,877)	(1,561,078)	(0.019%)

Total Options **(3,740,141)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 8/2/24 REC CPI	39,667,000	2,873,482	0.035%
USD ZCIS 8/3/24 REC CPI	61,134,000	4,466,694	0.055%

Total Swap Contracts **7,340,176**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYM4 UST 10YR FUT JUN 24	1,234	6/18/2024	136,723,344	903,107	1.684%
UXYM4 UST 10YR ULTRA FUT JUN 24	(917)	6/18/2024	(105,096,797)	(674,923)	(1.294%)

Total Futures Contracts **228,184**

**NET ASSETS 8,121,165,161**

**NET ASSET VALUE PER SHARE**

<b>Limited Duration Inflation Focused Bond Fund Shares</b> (\$95,018,138 / 20,332,958 Shares Outstanding)	<b>4.67</b>
<b>Limited Duration Inflation Focused Bond Fund - I Class Shares</b> (\$945,763,810 / 204,183,938 Shares Outstanding)	<b>4.63</b>
<b>Limited Duration Inflation Focused Bond Fund - Z Class Shares</b> (\$7,079,254,686 / 1,536,436,511 Shares Outstanding)	<b>4.61</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.