

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
GS Mortgage-Backed Securities Trust 2022-GR2	5.13	7/25/44	4,089	4,076	0.001%
Michigan Finance Authority	1.38	6/1/24	225,000	223,304	0.058%
TRP Treasury Reserve	5.37		3,353,901	3,353,901	0.865%
USD Variation Margin JPM			285,749	285,749	0.074%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	29,852,173	28,961,272	7.469%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/26	30,158,522	28,763,967	7.419%
U.S. Treasury Inflation Indexed Bonds	2.38	10/15/28	36,442,698	37,308,213	9.622%
U.S. Treasury Inflation Indexed Bonds	0.63	1/15/26	13,324,102	12,936,870	3.337%
U.S. Treasury Inflation Indexed Bonds	0.88	1/15/29	27,434,566	26,165,717	6.748%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/34	62,842,929	62,086,185	16.013%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/42	8,783,217	7,001,871	1.806%
U.S. Treasury Inflation Indexed Bonds	0.63	2/15/43	8,240,647	6,319,549	1.630%
U.S. Treasury Inflation Indexed Bonds	1.38	2/15/44	7,761,628	6,796,275	1.753%
U.S. Treasury Inflation Indexed Bonds	0.75	2/15/45	2,037,582	1,560,979	0.403%
U.S. Treasury Inflation Indexed Bonds	1	2/15/46	4,169,718	3,335,123	0.860%
U.S. Treasury Inflation Indexed Bonds	0.88	2/15/47	7,105,960	5,474,920	1.412%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	4,195,360	3,300,569	0.851%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	4,545,280	3,556,681	0.917%
U.S. Treasury Inflation Indexed Bonds	0.25	2/15/50	7,865,731	4,959,097	1.279%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/51	5,857,144	3,497,813	0.902%
U.S. Treasury Inflation Indexed Bonds	0.13	2/15/52	2,437,006	1,432,122	0.369%
U.S. Treasury Inflation Indexed Bonds	1.5	2/15/53	5,960,193	5,203,076	1.342%
U.S. Treasury Inflation Indexed Bonds	2.13	2/15/54	2,178,923	2,203,095	0.568%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/26	15,532,846	14,875,127	3.836%
U.S. Treasury Inflation Indexed Bonds	0.13	4/15/27	29,148,889	27,459,164	7.082%
U.S. Treasury Inflation Indexed Bonds	1.25	4/15/28	46,935,075	45,608,025	11.763%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	13,841,989	12,472,930	3.217%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/31	14,537,395	12,867,866	3.319%
U.S. Treasury Inflation Indexed Bonds	0.63	7/15/32	16,238,786	14,731,624	3.799%

Total Investments in Securities	382,745,161
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Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN May24C 111	111.00	4/26/2024	(175)	(103,906)	(0.027%)
US 10YR FUT OPTN May24C 112	112.00	4/26/2024	(280)	(74,375)	(0.019%)

Total Options	(178,281)
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 8/26/24 REC CPI	12,300,000	(37,299)	(0.010%)

Total Swap Contracts	(37,299)
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYM4 UST 10YR FUT JUN 24	59	6/18/2024	6,537,016		1.686%
UXYM4 UST 10YR ULTRA FUT JUN 24	(44)	6/18/2024	(5,042,813)		(1.301%)

Total Futures Contracts

NET ASSETS	387,729,219
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NET ASSET VALUE PER SHARE

Inflation Protected Bond Fund Shares (\$191,864,414 / 18,566,069 Shares Outstanding)	10.33
Inflation Protected Bond Fund - I Class Shares (\$195,134,506 / 18,843,245 Shares Outstanding)	10.36
Inflation Protected Bond Fund - Z Class Shares (\$79,615 / 7,722 Shares Outstanding)	10.31

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)
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.