

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Government National Mortgage Assn.	4.5	10/20/39	81,404	91,281	0.008%
Government National Mortgage Assn.	5	10/20/47	127,356	141,768	0.012%
Government National Mortgage Assn.	3	10/20/49	753,709	777,795	0.066%
Government National Mortgage Assn.	3.5	10/20/49	1,222,751	1,344,051	0.114%
Government National Mortgage Assn.	6	11/15/36	7,157	8,578	0.001%
Government National Mortgage Assn.	4.5	11/20/40	600,708	673,605	0.057%
Government National Mortgage Assn.	4.5	11/20/46	49,490	55,472	0.005%
Government National Mortgage Assn.	5	11/20/47	681,439	758,530	0.064%
Government National Mortgage Assn.	5	11/20/48	61,800	67,693	0.006%
Government National Mortgage Assn.	2.5	1/1/43	8,976,000	9,243,527	0.784%
Government National Mortgage Assn.	9.5	1/20/25	270	272	0.000%
Government National Mortgage Assn.	3	1/20/35	3,311,767	3,493,095	0.296%
Government National Mortgage Assn.	4.5	1/20/46	21,717	24,299	0.002%
Government National Mortgage Assn.	5	1/20/48	1,010,459	1,116,157	0.095%
Government National Mortgage Assn.	3	1/20/50	1,766,991	1,822,919	0.155%
Government National Mortgage Assn.	3.5	1/20/50	2,813,910	3,037,490	0.258%
Government National Mortgage Assn.	3	12/20/34	2,471,032	2,606,143	0.221%
Government National Mortgage Assn.	5	12/20/47	252,476	279,993	0.024%
Government National Mortgage Assn.	5	2/20/48	2,628,725	2,922,016	0.248%
Government National Mortgage Assn.	3	2/20/50	1,328,879	1,363,741	0.116%
Government National Mortgage Assn.	3.5	2/20/50	2,112,758	2,276,775	0.193%
Government National Mortgage Assn.	6	3/15/36	36,005	40,531	0.003%
Government National Mortgage Assn.	5	3/20/48	947,362	1,050,461	0.089%
Government National Mortgage Assn.	5.5	3/20/49	152,914	168,557	0.014%
Government National Mortgage Assn.	3	3/20/50	4,218,047	4,328,642	0.367%
Government National Mortgage Assn.	8.5	4/15/23	640	642	0.000%
Government National Mortgage Assn.	6.5	5/15/24	584	652	0.000%
Government National Mortgage Assn.	6	5/20/38	43,645	51,386	0.004%
Government National Mortgage Assn.	3	5/20/50	2,827,384	2,901,665	0.246%
Government National Mortgage Assn.	3	6/20/32	4,749,422	5,021,553	0.426%
Government National Mortgage Assn.	5	6/20/48	221,903	243,215	0.021%
Government National Mortgage Assn.	3.5	6/20/50	4,315,091	4,636,688	0.393%
Government National Mortgage Assn.	8	7/15/25	832	835	0.000%
Government National Mortgage Assn.	6	7/20/37	30,466	36,248	0.003%
Government National Mortgage Assn.	4.5	7/20/40	576,514	646,471	0.055%
Government National Mortgage Assn.	3	7/20/50	3,232,434	3,369,294	0.286%
Government National Mortgage Assn.	6	8/20/34	90,511	106,534	0.009%
Government National Mortgage Assn.	5	8/20/47	77,404	86,545	0.007%
Government National Mortgage Assn.	4.5	9/15/45	93,208	105,088	0.009%
Government National Mortgage Assn.	4.5	9/20/40	375,003	420,590	0.036%
Government National Mortgage Assn.	5	9/20/47	288,656	321,304	0.027%
Government National Mortgage Assn.	3.5	9/20/49	1,380,335	1,490,018	0.126%
Government National Mortgage Association	0.56	10/20/49	1,686,679	1,702,782	0.144%
Government National Mortgage Association	0.56	10/20/49	1,228,136	1,233,828	0.105%
Government National Mortgage Association	2.5	1/20/50	2,293,715	2,406,985	0.204%
Government National Mortgage Association	0.56	3/20/50	9,043,945	9,067,513	0.769%
Government National Mortgage Association	0.51	6/20/49	911,231	915,582	0.078%
Government National Mortgage Association	0.56	8/20/49	1,544,686	1,551,756	0.132%
Government National Mortgage Association	0.56	8/20/49	16,815,050	16,945,721	1.437%
Government National Mortgage Association	0.54	9/20/49	928,266	932,991	0.079%
Government National Mortgage Association	0.56	9/20/49	1,721,343	1,730,699	0.147%
TRP Treasury Reserve	0.04		17,753,274	17,753,274	1.505%
U.S. Treasury Bonds	2.25	11/15/25	20,650,000	21,985,797	1.864%
U.S. Treasury Bonds	2.25	11/15/27	12,290,000	13,008,197	1.103%
U.S. Treasury Bonds	3.13	11/15/28	26,900,000	30,077,563	2.550%
U.S. Treasury Bonds	1.75	11/15/29	24,300,000	24,592,359	2.085%
U.S. Treasury Bonds	0.88	11/15/30	17,700,000	16,372,500	1.388%
U.S. Treasury Bonds	1.63	2/15/26	10,900,000	11,271,281	0.956%
U.S. Treasury Bonds	2.25	2/15/27	26,565,000	28,212,860	2.392%
U.S. Treasury Bonds	2.75	2/15/28	5,755,000	6,277,446	0.532%
U.S. Treasury Bonds	2.63	2/15/29	21,860,000	23,646,372	2.005%
U.S. Treasury Bonds	1.5	2/15/30	30,300,000	29,935,453	2.538%
U.S. Treasury Bonds	1.13	2/15/31	23,750,000	22,440,039	1.903%
U.S. Treasury Bonds	2.13	5/15/25	21,575,000	22,835,789	1.936%
U.S. Treasury Bonds	1.63	5/15/26	15,000,000	15,492,188	1.314%

U.S. Treasury Bonds	2.38	5/15/27	11,690,000	12,491,861	1.059%
U.S. Treasury Bonds	2.88	5/15/28	14,400,000	15,828,750	1.342%
U.S. Treasury Bonds	2.38	5/15/29	3,994,000	4,244,873	0.360%
U.S. Treasury Bonds	0.63	5/15/30	42,100,000	38,324,156	3.250%
U.S. Treasury Bonds	2	8/15/25	20,100,000	21,177,234	1.796%
U.S. Treasury Bonds	1.5	8/15/26	20,870,000	21,372,184	1.812%
U.S. Treasury Bonds	2.88	8/15/28	21,100,000	23,206,703	1.968%
U.S. Treasury Bonds	0.63	8/15/30	2,098,000	1,901,313	0.161%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	48,390,720	52,738,324	4.472%
U.S. Treasury Notes	0.25	10/31/25	14,000,000	13,632,500	1.156%
U.S. Treasury Notes	1.63	10/31/26	22,700,000	23,356,172	1.980%
U.S. Treasury Notes	0.5	10/31/27	21,200,000	20,080,375	1.703%
U.S. Treasury Notes	1.63	11/30/26	7,700,000	7,918,969	0.671%
U.S. Treasury Notes	0.63	11/30/27	22,200,000	21,169,781	1.795%
U.S. Treasury Notes	2.63	12/31/25	6,400,000	6,924,000	0.587%
U.S. Treasury Notes	1.75	12/31/26	21,900,000	22,659,656	1.921%
U.S. Treasury Notes	1.38	1/31/25	18,100,000	18,623,203	1.579%
U.S. Treasury Notes	2.63	1/31/26	5,000,000	5,411,719	0.459%
U.S. Treasury Notes	0.38	1/31/26	22,450,000	21,892,258	1.856%
U.S. Treasury Notes	1.5	1/31/27	21,700,000	22,127,219	1.876%
U.S. Treasury Notes	0.75	1/31/28	11,000,000	10,547,969	0.894%
U.S. Treasury Notes	1.13	2/28/25	22,000,000	22,412,500	1.900%
U.S. Treasury Notes	2.5	2/28/26	7,400,000	7,967,719	0.676%
U.S. Treasury Notes	0.5	2/28/26	22,500,000	22,057,031	1.870%
U.S. Treasury Notes	1.13	2/28/27	16,400,000	16,353,875	1.387%
U.S. Treasury Notes	2.63	3/31/25	5,300,000	5,714,063	0.484%
U.S. Treasury Notes	2.25	3/31/26	6,000,000	6,387,188	0.542%
U.S. Treasury Notes	0.38	4/30/25	24,200,000	23,897,500	2.026%
U.S. Treasury Notes	2.38	4/30/26	19,900,000	21,308,547	1.807%
U.S. Treasury Notes	0.5	4/30/27	23,000,000	22,029,688	1.868%
U.S. Treasury Notes	2.88	5/31/25	5,000,000	5,446,094	0.462%
U.S. Treasury Notes	0.25	5/31/25	29,000,000	28,442,656	2.412%
U.S. Treasury Notes	2.13	5/31/26	10,000,000	10,579,688	0.897%
U.S. Treasury Notes	0.5	5/31/27	24,700,000	23,611,656	2.002%
U.S. Treasury Notes	2.75	6/30/25	3,000,000	3,254,531	0.276%
U.S. Treasury Notes	0.25	6/30/25	16,000,000	15,675,000	1.329%
U.S. Treasury Notes	1.88	6/30/26	10,000,000	10,450,000	0.886%
U.S. Treasury Notes	2.88	7/31/25	3,000,000	3,271,875	0.277%
U.S. Treasury Notes	0.25	7/31/25	37,400,000	36,576,031	3.101%
U.S. Treasury Notes	1.88	7/31/26	10,215,000	10,668,291	0.905%
U.S. Treasury Notes	2.75	8/31/25	2,500,000	2,714,844	0.230%
U.S. Treasury Notes	0.25	8/31/25	18,700,000	18,261,719	1.548%
U.S. Treasury Notes	1.38	8/31/26	22,900,000	23,300,750	1.976%
U.S. Treasury Notes	0.5	8/31/27	17,800,000	16,921,125	1.435%
U.S. Treasury Notes	3	9/30/25	6,800,000	7,465,125	0.633%
U.S. Treasury Notes	0.25	9/30/25	25,500,000	24,870,469	2.109%
U.S. Treasury Notes	1.63	9/30/26	21,200,000	21,836,000	1.851%
U.S. Treasury Notes	0.38	9/30/27	15,300,000	14,398,734	1.221%

Total Investments in Securities **1,189,023,008**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	1,307	6/30/2021	161,281,761	(1,912,668)	13.675%
TUM1 2YR US NOTE FUT JUN 21	(443)	6/30/2021	(97,781,867)	96,431	(8.291%)
TYM1 UST 10YR FUT JUN 21	(690)	6/21/2021	(90,346,875)	1,993,095	(7.661%)
USM1 UST 20YR FUT JUN 21	(236)	6/21/2021	(36,484,125)	1,468,735	(3.094%)
UXYM1 UST 10YR ULTRA FUT JUN 21	478	6/21/2021	68,682,625	(2,465,342)	5.824%
WNM1 ULTRA US BOND FUT JUN 21	4	6/21/2021	724,875	(34,287)	0.061%

Total Futures Contracts **(854,036)**

NET ASSETS **1,179,374,001**

NET ASSET VALUE PER SHARE

U.S. Treasury Intermediate Index Fund Shares **5.98**
(\$1,043,007,784 / 174,521,098 Shares Outstanding)

U.S. Treasury Intermediate Index Fund- I Class Shares **5.97**
(\$135,740,236 / 22,720,181 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

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.