## T. Rowe Price U.S. Treasury Intermediate Index Fund

06/30/2023

(Unaudited)

# Portfolio of Investments

jonk.or.m4Mode <th< th=""><th>Investments in Securities</th><th>Coupon %</th><th>Maturity</th><th>Shares/Par</th><th>Value (\$)</th><th>% of Net Assets</th></th<>	Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
OMMS DY INATSNA DY INATNADAMSDA	GNMA 30 YR	6	11/15/36	4,519	4,721	0.001%
Same Supersonal4.2Started5.05.000	GNMA 30 YR	6	3/15/36	31,610	31,992	0.004%
and in principalsizesi	GNMA 30 YR PLAT	6.5	5/15/24	68	70	0.000%
math at ref.1.5.1.5.01.5.001.5.000.5.000.5.00DMA is Yei1.5.001.5.	GNMA 30 YR PLAT	4.5	9/15/45	56,671	55,992	0.007%
anda	GNMA II 30 YR	5	10/20/47	52,339	52,466	0.006%
BMM13YA <t< td=""><td>GNMA II 30 YR</td><td>4.5</td><td>11/20/40</td><td>348,130</td><td>345,700</td><td>0.041%</td></t<>	GNMA II 30 YR	4.5	11/20/40	348,130	345,700	0.041%
OMM 107InternationalInternation	GNMA II 30 YR	4.5	11/20/46	24,218	23,972	0.003%
Onde 1 NPMNMM <td>GNMA II 30 YR</td> <td>5</td> <td>11/20/47</td> <td>311,515</td> <td>311,058</td> <td>0.037%</td>	GNMA II 30 YR	5	11/20/47	311,515	311,058	0.037%
DMAI 197	GNMA II 30 YR	5	11/20/48	19,683	19,640	0.002%
DAMAIPNUMP	GNMA II 30 YR	4.5	1/20/46	11,957	11,852	0.001%
Ovalityi.e. <t< td=""><td>GNMA II 30 YR</td><td>5</td><td>1/20/48</td><td>446,859</td><td>446,122</td><td>0.053%</td></t<>	GNMA II 30 YR	5	1/20/48	446,859	446,122	0.053%
QMM 197H.101000 <t< td=""><td>GNMA II 30 YR</td><td>5</td><td>12/20/47</td><td>119,182</td><td>119,002</td><td>0.014%</td></t<>	GNMA II 30 YR	5	12/20/47	119,182	119,002	0.014%
OMM 19 YR0.0000.0000.0000.0000.0000.0000	GNMA II 30 YR	5	3/20/48	390,028	390,641	0.046%
OM101911330003014	GNMA II 30 YR	5.5	3/20/49	56,780	57,471	0.007%
gentsmall 1880   1   1   12007   12207   12107   1010     Constransi Nicci Mingge Ans.   1   5   5208   1210   1011   1000     Constransi Nicci Mingge Ans.   1   2000   10000   1000   10000   1	GNMA II 30 YR	5	6/20/48	81,650	81,366	0.010%
generatestand Megage Ans.   4.6   9.00000	GNMA II 30 YR	5	8/20/47	33,444	33,395	0.004%
orestrant siltent biland bil	GNMA II 30 YR	5	9/20/47	122,958	122,777	0.015%
inconstruction brings dens.ii<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<i<<i<i<i< <td>Government National Mortgage Assn.</td> <td>4.5</td> <td>10/20/39</td> <td>47,494</td> <td>47,162</td> <td>0.006%</td>	Government National Mortgage Assn.	4.5	10/20/39	47,494	47,162	0.006%
increases	Government National Mortgage Assn.	9.5	1/20/25	112	111	0.000%
generativises   4.4   2004   3.200   3.200   6.200     Generativises   6.4   92054   9.200   0.200   0.200     Generativises   6.4   92054   2.200   0.200   0.200   0.200     Generativises   6.1   2.000   0.200	Government National Mortgage Assn.	6	5/20/38	28,202	29,511	0.004%
covernet Nacoul Monga Asan.   4   62041   5702   5868   0.200     Covernet Nacoul Monga Asan.   25   1209   6217   6260   0.200     Scher Machine Monga Asan.   25   1209   6217   6260   0.200     Scher Machine   11   -   2024   2024   0.200   0.200     Li Iransa Yaban   13   1100   2440.00   24.000   24.	Government National Mortgage Assn.	6	7/20/37	19,087	19,973	0.002%
generate Nikeral Notage Association   2.80.000	Government National Mortgage Assn.	4.5	7/20/40	332,003	329,685	0.039%
permentational horking locasesation   2.b   H21/17   H01/34   H01/34     COUT INTLINT ASSN11   2.00.14   7.015   3.14   2.00.00   1.00.25.00   2.00.00   1.00.25.00   2.00.00   1.00.25.00   2.00.00   1.00.25.00   2.00.14	Government National Mortgage Assn.	6	8/20/34	57,072	59,698	0.007%
SDMY INITION MESONIC   S   77000   734   734   0.000     TIP Tressury Resone   6.11   1.000.285   2.200.205   6.200     U.S. Tressury Resone   0.88   11/1550   2.101.605   2.126     U.S. Tressury Resone   4.13   11/1550   2.101.605   1.26     U.S. Tressury Resone   4.13   11/1552   1.201.600   1.01.605   1.26     U.S. Tressury Resone   1.81   6.7051   2.201.600   1.01.600   1.26     U.S. Tressury Resone   1.81   6.7051   2.201.600   1.01.600   1.26     U.S. Tressury Resone   1.81   6.7051   2.201.600   1.01.600   1.201.600     U.S. Tressury Resone   1.81   6.7051   2.205.000   1.21.61.61   2.201.600   1.161.61	Government National Mortgage Assn.	4.5	9/20/40	220,703	218,086	0.026%
pml maxim shearen   5.11   200.285   2.002.85   0.290     1.8. Traasury bands   1.88   11/1520   2.200.285   2.200.2	Government National Mortgage Association	2.5	1/20/50	821,217	695,343	0.083%
U.S. Treasury Nords   0.88   111950   2.9.85000   2.0.185801   2.9.85     U.S. Treasury Bonds   1.13   111951   2.4.850.00   2.0.468.04   2.1.9     U.S. Treasury Bonds   1.13   2.1750.00   3.0.66.05   1.0.66.305   2.5.00     U.S. Treasury Bonds   1.80   2.9750.00   3.0.64.773   2.2.47     U.S. Treasury Bonds   1.80   4.9751.1   2.2.100.00   1.9.746.00   2.4.66     U.S. Treasury Bonds   1.80   6.9512.1   2.2.800.00   2.4.06.01   3.0.07.07.01   2.5.0.01   3.0.07.07.01	GOVT NATL MTG ASSN I	8	7/15/25	374	374	0.000%
1.3.8   1.3.9   1.9.8   2.4.9.5   2.4.9.5     1.3.5   1.1.9.5   1.0.3.8.0.00   1.0.816.3.05   1.2.80     1.3.5   1.1.9.5   2.4.5.1.5.0.0   2.1.9.6.3.0   2.0.9.5   2.2.1.0.0.0   1.0.916.3.05   2.2.0.0.00   1.0.917.8.0.0   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.927.8.00   2.2.1.0.0.00   1.0.907.9.00   1.2.1.0.0.00   1.0.907.9.00   1.2.1.0.0.00   1.0.907.9.00   1.2.1.0.0.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00   1.0.907.9.00<	TRP Treasury Reserve	5.11		2,020,285	2,020,285	0.240%
Juß. Tensung Annah   413   11.9522   10.30.000   10.3018.958   1.200     U.S. Tensung Annah   1.81   2.91531   25.615.000   21.065.338   2.600     U.S. Tensung Munch   1.86   9.9531   2.2110.00   9.9728.500   2.241     U.S. Tensung Munch   2.80   9.9531   2.2805.000   12.406.214   2.241     U.S. Tensung Munch   0.83   9.9535   2.2805.000   2.4985.800	U.S. Treasury Bonds	0.88	11/15/30	24,945,000	20,189,859	2.396%
1.1.3   21847   218470   218537   2000     1.8. Transury Rench   1.8   21502   22,7000   20,8737   2417     1.8. Transury Rench   1.8   51532   22,8000   21,8534   2387     1.8. Treasury Rench   2.8   51532   22,8000   21,8534   2388     1.8. Treasury Rench   2.8   51532   22,8000   21,8534   2388     1.8. Treasury Rench   1.6   64531   52,76400   21,9104   2,167     1.8. Treasury Rench   1.8   101372   11,9000   10,820,74   2,167     1.8. Treasury Rench   1.8   103727   11,9000   10,820,74   2,167     1.8. Treasury Rench   1.8   103727   11,9000   11,851,81   2,37     1.8. Treasury Rench   1.8   103727   11,9000   11,951,97   11,93     1.8. Treasury Rench   1.8   11,9027   12,950,90   12,951,91   13,951     1.8. Treasury Rench   1.8   11,952   2,250,000   2,255,518   3,041 </td <td>U.S. Treasury Bonds</td> <td>1.38</td> <td>11/15/31</td> <td>24,865,000</td> <td>20,498,084</td> <td>2.432%</td>	U.S. Treasury Bonds	1.38	11/15/31	24,865,000	20,498,084	2.432%
1.8 2192 23,75,00 23,87,73 2.17   1.8. 7840,750,00 10,28,60 21,82,100 11,28,240 2.21   1.8. 7840,750,00 23,86 41,92,72 22,80,00 21,82,321 22,82,000 21,82,321 22,82,000 21,82,321 22,82,000 21,82,321 22,82,000 21,82,321 22,82,000 21,82,311 2,26,00 21,82,311 2,26,00 21,82,311 2,26,00 21,82,311 2,26,00 21,82,311 2,26,00 2,25,000 22,82,000 2,18,231,41 2,26,00 2,18,311 2,26,00 2,18,311 2,26,00 2,18,311 2,26,00 2,18,311 2,16,00 1,313 1,312 1,313 1,313 1,311 2,176 1,311 2,176 1,311 2,176 1,311	U.S. Treasury Bonds	4.13	11/15/32	10,390,000	10,618,905	1.260%
U.S. Tressury Rock   1.63   51531   2.23.000   19.728.600   2.341     U.S. Tressury Rock   2.88   6.1520   2.246.000   2.1166.24   2.544     U.S. Tressury Rock   2.88   6.1520   2.246.000   2.1166.24   2.544     U.S. Tressury Rock   0.83   817500   2.257.000   1.826.0714   2.157     U.S. Tressury Rocks   1.25   .015.02   2.244.000   2.0574.675   2.441     U.S. Tressury Rocks   1.35   10.0128   1.300.000   1.808.844   2.168     U.S. Tressury Rocks   4.1   10.0128   7.425.000   7.466.436   0.874     U.S. Tressury Rocks   3.86   11.0027   3.280.000   2.604.644   3.044     U.S. Tressury Rocks   3.86   11.0027   3.280.000   2.604.644   3.044     U.S. Tressury Rocks   3.86   11.0027   3.280.000   2.604.644   3.044     U.S. Tressury Rocks   3.86   1.1027   2.280.00   2.604.644   3.044     U.S. Tressury Rocks   3.86	U.S. Treasury Bonds	1.13	2/15/31	25,615,000	21,068,338	2.500%
U.S. Treasury Bonds   2.88   6.9592   2.28,000   2.11,82.24   2.544     U.S. Treasury Bonds   3.36   6.1533   2.605,000   1.28,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.26,000   1.00,000   1.00,000,44   2.151   0.151   0.517   0.10,000   1.00,000,44   2.151   0.27,000   1.00,000,44   2.150   0.20,000   1.00,000,44   2.150   0.20,000   1.20,000   1.20,000,44   2.150   0.20,000   1.20,000,44   2.150   0.20,000   2.21,010,11   3.88   1.10,027   3.27,000   3.23,116,31   3.88   1.10,027   3.27,000   3.23,116,31   3.88   1.10,027   3.27,000   3.23,116,31   3.88   1.10,027   3.27,000   3.23,116,31   3.88   1.10,027   3.27,000   3.23,116,31   3.88   1.10,027   3.27,000   3.23,116,31   3.88   1.10,027   3.27,000   3.23,116,31   3.83   3.40,102   3.27,100,10   3.83,120,117 <td< td=""><td>U.S. Treasury Bonds</td><td>1.88</td><td>2/15/32</td><td>23,775,000</td><td>20,364,773</td><td>2.417%</td></td<>	U.S. Treasury Bonds	1.88	2/15/32	23,775,000	20,364,773	2.417%
U.S. Treasury Bonds   3.89   6/15/30   2.5,865,000   2.4,960,801   2.6,900     U.S. Treasury Bonds   0.63   0.15/51   22,576,000   11.2,807,94   2.167     U.S. Treasury Bonds   2.75   8115/32   22,440,000   20,574,677   2.441     U.S. Treasury Notes   1.31   10.031/28   11.504,000   11.50,1188   1.347     U.S. Treasury Notes   4.13   10.031/28   11.504,000   11.50,1188   1.347     U.S. Treasury Notes   3.66   11.0027   27,0000   2.331,011   3.037     U.S. Treasury Notes   3.66   11.0027   27,0000   2.331,011   3.037     U.S. Treasury Notes   3.68   11.0027   27,0000   2.331,011   3.037     U.S. Treasury Notes   3.88   11.0027   22,0000   2.247,888   2.044     U.S. Treasury Notes   3.88   11.2027   22,000   2.247,888   2.044     U.S. Treasury Notes   3.8   11.2027   2.246,000   11.0028   2.247,888   2.044     U.S. Treasu	U.S. Treasury Bonds	1.63	5/15/31	23,210,000	19,728,500	2.341%
U.S. Treasury Bonds   0.83   01530   22,220,000   18,280.704   2.167     U.S. Treasury Bonds   1.25   811531   22,716,000   21,131.013   2.007     U.S. Treasury Bonds   4.13   10,317,27   18,100,000   18,000,344   2.138     U.S. Treasury Notes   1.38   10,317,27   18,100,000   18,000,344   2.138     U.S. Treasury Notes   3.80   11,000   7,416,439   0.387   0.387     U.S. Treasury Notes   3.80   11,0027   32,710,000   32,319,01   3.835     U.S. Treasury Notes   3.80   11,0027   32,700,000   32,319,01   3.835     U.S. Treasury Notes   3.80   11,3028   2.300,000   2.565,544   3.444     U.S. Treasury Notes   3.88   1.2917,8   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,388   2.247,389   2.247,389   2.247,	U.S. Treasury Bonds	2.88	5/15/32	22,850,000	21,186,234	2.514%
U.S. Treasury Bonds   125   81531   25,745.00   21,311.01   2,507     U.S. Treasury Mods   2,75   81552   22,4400   20,876,75   2,441     U.S. Treasury Modes   1,38   109127   11,502   2,24000   20,876,475   2,441     U.S. Treasury Modes   1,38   109127   13,045.00   11,351,188   1,347     U.S. Treasury Modes   4   109129   7,464.00   2,319.01   3,339     U.S. Treasury Modes   3,38   11/1027   2,270.000   2,219.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,2319.01   3,319.01   3	U.S. Treasury Bonds	3.38	5/15/33	25,885,000	24,966,891	2.963%
U.S. Treasury Notes   2.75   8/1532   22,40,000   20,574,675   2.441     U.S. Treasury Notes   4.13   103127   18,100,000   18,003,844   2.136     U.S. Treasury Notes   1.38   103129   7,456,000   11,351,118   1.147     U.S. Treasury Notes   3.88   11,3027   32,780,000   32,319,031   3.835     U.S. Treasury Notes   3.88   11,3022   14,700,000   14,660,675   1.738     U.S. Treasury Notes   3.88   11,3022   14,700,000   14,660,675   1.738     U.S. Treasury Notes   3.88   123127   22,890,000   22,273,386   2.644     U.S. Treasury Notes   3.88   123127   22,890,000   22,273,386   2.644     U.S. Treasury Notes   3.88   123127   22,890,000   22,273,386   2.644     U.S. Treasury Notes   3.88   123128   14,700,000   8,386,534   0.907     U.S. Treasury Notes   3.5   113128   22,055,000   21,420,919   2.542     U.S. Treasury Notes	U.S. Treasury Bonds	0.63	8/15/30	22,920,000	18,260,794	2.167%
U.S. Treasury Notes   4.13   10.91/27   18.00.00   18.003.84   2.136     U.S. Treasury Notes   1.38   10.91/28   13.045.00   11.361/188   1.347     U.S. Treasury Notes   4   10.91/29   17.045.00   7.066.38   0.879     U.S. Treasury Notes   3.88   11/0027   32.700.00   32.914.031   3.88     U.S. Treasury Notes   3.88   11/0027   12.700.00   14.650.675   1.739     U.S. Treasury Notes   3.88   1201/27   22.590.00   22.973.88   2.644     U.S. Treasury Notes   3.88   1201/27   22.590.00   22.973.98   2.644     U.S. Treasury Notes   3.88   1201/27   22.590.00   22.973.98   2.644     U.S. Treasury Notes   3.88   1201/27   22.590.00   22.973.98   2.644     U.S. Treasury Notes   3.88   1231/28   12.065.000   21.042.919   2.642     U.S. Treasury Notes   3.5   11/31/28   2.605.000   21.986.94   0.867     U.S. Treasury Notes   3.5<	U.S. Treasury Bonds	1.25	8/15/31	25,745,000	21,131,013	2.507%
U.S. Treasury Notes   1.38   103128   13,045,000   11,351,188   1,347     U.S. Treasury Notes   4   1031/29   7,425,000   7,406,438   0.879     U.S. Treasury Notes   3.88   113027   32,780,000   22,310,301   3.88     U.S. Treasury Notes   3.88   113027   22,900,00   22,654,564   3.64     U.S. Treasury Notes   3.88   117027   22,90,000   22,279,388   2,64     U.S. Treasury Notes   3.88   12/31/27   22,90,000   22,279,388   2,64     U.S. Treasury Notes   3.88   12/31/27   22,90,000   22,279,388   2,64     U.S. Treasury Notes   3.88   12/31/27   22,90,000   22,97,388   2,64     U.S. Treasury Notes   3.8   12/31/28   12,8000   11,06,8734   1,306     U.S. Treasury Notes   3.5   1/31/30   8,550,000   21,420,119   2,44     U.S. Treasury Notes   3.5   1/31/30   8,550,000   36,522,81   2,475     U.S. Treasury Notes   3.5	U.S. Treasury Bonds	2.75	8/15/32	22,440,000	20,574,675	2.441%
U.S. Treasury Notes   4   10/31/29   7.425,000   7.426,438   0.879     U.S. Treasury Notes   3.88   11/30/27   3.2,780,000   32,319,031   3.835     U.S. Treasury Notes   1.5   11/30/28   29,330,000   25,654,584   3.045     U.S. Treasury Notes   3.88   11/30/28   14,780,000   14,660,675   1.738     U.S. Treasury Notes   3.88   12/31/27   22,690,000   22,279,388   2.644     U.S. Treasury Notes   3.88   12/31/27   22,690,000   22,279,388   2.644     U.S. Treasury Notes   3.88   12/31/29   8,470,000   8.398,534   0.997     U.S. Treasury Notes   3.5   13/129   12,405,000   11,964,238   1.302     U.S. Treasury Notes   3.5   13/129   12,405,000   12,492,919   2.44     U.S. Treasury Notes   3.5   13/129   12,405,000   12,492,919   2.44     U.S. Treasury Notes   3.5   13/130   8,550,000   2,448,919   2.44     U.S. Treasury Notes   <	U.S. Treasury Notes	4.13	10/31/27	18,100,000	18,003,844	2.136%
U.S. Treasury Notes   3.88   11/30/27   32,780,000   32,319,031   3.835     U.S. Treasury Notes   1.5   11/30/28   29,300,000   25,645,84   3.044     U.S. Treasury Notes   3.88   11/30/29   14,760,000   14,650,675   1.738     U.S. Treasury Notes   3.88   11/30/29   14,760,000   22,773,382   2.644     U.S. Treasury Notes   3.88   12/31/29   8.470,000   8.386,534   0.967     U.S. Treasury Notes   3.88   12/31/29   8.470,000   8.386,534   0.967     U.S. Treasury Notes   3.5   1/31/88   22,055,000   21,420,019   2,424     U.S. Treasury Notes   3.5   1/31/19   12,405,000   10,968,734   1.39     U.S. Treasury Notes   3.5   1/31/19   12,405,000   21,719,168   2,577     U.S. Treasury Notes   3.5   1/31/19   8.288,644   9.895     U.S. Treasury Notes   4   22,803,000   35,52,831   4215     U.S. Treasury Notes   3.63   3/31/29   1	U.S. Treasury Notes	1.38	10/31/28	13,045,000	11,351,188	1.347%
U.S. Treasury Notes   1.5   11/30/28   2.9, 330,000   2.5, 854,584   3.044     U.S. Treasury Notes   3.88   11/30/29   14, 780,000   14, 850,675   1.738     U.S. Treasury Notes   3.88   11/30/29   14, 780,000   14, 850,675   1.738     U.S. Treasury Notes   3.88   12/31/27   2.2590,000   2.279,388   2.644     U.S. Treasury Notes   3.88   12/31/29   8.470,000   8.398,534   0.997     U.S. Treasury Notes   3.8   13/31/28   12,000   11,00,288   1.300     U.S. Treasury Notes   3.5   13/31/28   8.470,000   8.398,534   0.997     U.S. Treasury Notes   3.5   13/31/28   8.200,000   12,4265,000   10,968,734   1.392     U.S. Treasury Notes   3.5   13/31/30   8.550,000   8.298,844   0.986     U.S. Treasury Notes   3.6   2.422,000   2.1,19,168   2.577     U.S. Treasury Notes   3.63   33/31/29   2.0,646,666   2.488     U.S. Treasury Notes   3.63	U.S. Treasury Notes	4	10/31/29	7,425,000	7,406,438	0.879%
U.S. Treasury Notes   3.88   11/30/29   14,780.000   14,650.675   1.738     U.S. Treasury Notes   3.88   12/31/27   22,590.000   22,279,388   2.644     U.S. Treasury Notes   1.38   12/31/28   12.655.000   11.004,238   1.309     U.S. Treasury Notes   3.88   12/31/28   12.655.000   14.690,675   1.378     U.S. Treasury Notes   3.5   1.31/28   22.055.00   21.42.0919   2.542     U.S. Treasury Notes   3.5   1.31/28   22.055.00   21.42.0919   2.542     U.S. Treasury Notes   3.5   1.31/29   12.405.000   10.968,734   1.302     U.S. Treasury Notes   3.5   1.31/29   12.405.000   12.968,744   0.985     U.S. Treasury Notes   3.5   1.31/20   8.550.000   8.298,844   0.985     U.S. Treasury Notes   3.63   3311/28   21,035.000   20.965,166   2.488     U.S. Treasury Notes   3.63   3311/28   21,035.000   20,548,566   2.438     U.S. Treasury Notes	U.S. Treasury Notes	3.88	11/30/27	32,780,000	32,319,031	3.835%
U.S. Treasury Notes   3.88   1231/27   22,590,000   22,279,388   2.644     U.S. Treasury Notes   1.38   12/31/28   12,855,000   11,004,238   1.306     U.S. Treasury Notes   3.88   12/31/28   8.470,000   8.388,534   0.997     U.S. Treasury Notes   3.5   1/31/28   22,055,000   21,420,919   2.542     U.S. Treasury Notes   1.5   1/31/28   12,405,000   10,986,734   1.302     U.S. Treasury Notes   3.5   1/31/28   22,055,000   21,420,919   2.542     U.S. Treasury Notes   3.5   1/31/28   22,055,000   8.288,844   0.985     U.S. Treasury Notes   3.5   1/31/30   8.550,000   8.288,844   0.985     U.S. Treasury Notes   4   22,829   24,425,000   21,719,168   2.577     U.S. Treasury Notes   3.63   331/28   21,050,000   20,564,166   2.488     U.S. Treasury Notes   3.63   331/28   21,050,000   20,548,566   2.488     U.S. Treasury Notes <t< td=""><td>U.S. Treasury Notes</td><td>1.5</td><td>11/30/28</td><td>29,330,000</td><td>25,654,584</td><td>3.044%</td></t<>	U.S. Treasury Notes	1.5	11/30/28	29,330,000	25,654,584	3.044%
U.S. Treasury Notes   1.38   1/2/31/28   1/2,686,000   11/0/4,238   1.306     U.S. Treasury Notes   3.88   1/2/31/29   8,470,000   8,398,534   0.997     U.S. Treasury Notes   3.5   1/31/28   22,055,000   21,420,019   2.542     U.S. Treasury Notes   1.75   1/31/29   12,406,000   10,966,734   1.302     U.S. Treasury Notes   3.5   1/31/29   12,406,000   8,298,844   0.985     U.S. Treasury Notes   1.88   228/29   24,425,000   21,719,168   2.577     U.S. Treasury Notes   4   228/30   20,975,000   20,965,168   2.488     U.S. Treasury Notes   4   229/28   35,780,000   35,522,831   4.216     U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,945,168   2.488     U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,548,566   2.438     U.S. Treasury Notes   3.63   3/31/29   0,940,600   9,447,641   1.118     U.S. Treasury Notes	U.S. Treasury Notes	3.88	11/30/29	14,780,000	14,650,675	1.738%
US. Treasury Notes   3.88   12/31/29   8.470,000   8.398,534   0.997     U.S. Treasury Notes   3.5   1/31/28   22,055,000   21,420,919   2.542     U.S. Treasury Notes   1.75   1/31/29   12,405,000   10,968,734   1.302     U.S. Treasury Notes   3.5   1/31/30   8.550,000   8.298,844   0.985     U.S. Treasury Notes   3.5   1/31/30   8.550,000   8.298,844   0.985     U.S. Treasury Notes   1.88   2/28/29   24,425,000   21,719,168   2.577     U.S. Treasury Notes   4   2/28/30   20,975,000   20,955,163   2.488     U.S. Treasury Notes   3.63   331/28   21,035,000   20,548,566   2.438     U.S. Treasury Notes   2.38   331/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.63   331/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.63   331/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.6	U.S. Treasury Notes	3.88	12/31/27	22,590,000	22,279,388	2.644%
U.S. Treasury Notes   3.5   1/31/28   22.055.000   21.420.919   2.542     U.S. Treasury Notes   1.75   1/3129   12.405.000   10.968,734   1.302     U.S. Treasury Notes   3.5   1/31/20   8.550.000   8.298,844   0.985     U.S. Treasury Notes   1.88   228/29   24.425,000   21,719,168   2.577     U.S. Treasury Notes   4   228/30   20.975,000   20.965,168   2.488     U.S. Treasury Notes   4   228/30   20.975,000   35,522,831   4.215     U.S. Treasury Notes   4   228/30   21,746,168   2.488     U.S. Treasury Notes   3.63   3/31/28   21,056,000   32,925,613   1.103     U.S. Treasury Notes   2.38   3/31/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.63   3/31/30   9,625,000   2,289,3694   2.717     U.S. Treasury Notes   3.5   4/30/29   9,900,000   9,284,344   1.102     U.S. Treasury Notes   3.5   4/30/30	U.S. Treasury Notes	1.38	12/31/28	12,685,000	11,004,238	1.306%
U.S. Treasury Notes   1.75   1/3/129   1/2 405,000   10,968,734   1.302     U.S. Treasury Notes   3.5   1/3/30   8.550,000   8.298,844   0.985     U.S. Treasury Notes   1.88   2/28/29   24,425,000   21,719,168   2.577     U.S. Treasury Notes   4   2/28/30   20,975,000   20,965,168   2.488     U.S. Treasury Notes   4   2/29/28   35,780,000   35,522,831   4.215     U.S. Treasury Notes   4   2/29/28   35,780,000   32,522,831   4.215     U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,548,566   2.438     U.S. Treasury Notes   3.63   3/31/29   10,180,000   9.295,613   1.103     U.S. Treasury Notes   3.63   3/31/29   10,180,000   2.2893,694   2.717     U.S. Treasury Notes   3.5   4/30/29   9.900,000   9.284,344   1.102     U.S. Treasury Notes   3.63   5/31/28   23,660,000   12,84,344   1.102     U.S. Treasury Notes   3	U.S. Treasury Notes	3.88	12/31/29	8,470,000	8,398,534	0.997%
U.S. Treasury Notes   3.5   1/3/30   8,550,000   8,298,844   0.9855     U.S. Treasury Notes   1.88   2/28/29   24,425,000   21,719,168   2,577     U.S. Treasury Notes   4   2/28/30   20,975,000   20,965,168   2,488     U.S. Treasury Notes   4   2/28/30   20,975,000   35,522,831   4,215     U.S. Treasury Notes   4   2/29/28   35,780,000   35,522,831   4,215     U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,965,168   2,488     U.S. Treasury Notes   3.63   3/31/29   10,180,000   9,295,613   1,103     U.S. Treasury Notes   3.63   3/31/30   9,625,000   9,248,344   1,118     U.S. Treasury Notes   3.5   4/30/28   23,560,000   22,893,644   1,118     U.S. Treasury Notes   3.5   4/30/28   23,560,000   9,248,344   1,118     U.S. Treasury Notes   3.5   4/30/28   3,665,000   3,588,899   4,255     U.S. Treasury Notes   3.63<			1/31/28	22,055,000	21,420,919	2.542%
U.S. Treasury Notes   1.88   2/28/29   2/4 4/25,000   21,719,168   2.577     U.S. Treasury Notes   4   2/28/30   20,975,000   20,965,168   2.488     U.S. Treasury Notes   4   2/29/28   35,780,000   35,522,831   4.215     U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,965,168   2.438     U.S. Treasury Notes   2.38   3/31/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.63   3/31/30   9,625,000   2.2,833,694   2.717     U.S. Treasury Notes   3.5   4/30/28   23,560,000   22,833,694   2.717     U.S. Treasury Notes   3.5   4/30/29   9,900,000   9,284,344   1.102     U.S. Treasury Notes   3.5   4/30/29   9,900,000   9,284,344   1.102     U.S. Treasury Notes   3.63   5/31/28   36,655,000   35,858,899   4.255     U.S. Treasury Notes   3.65   5/31/29   21,230,000   19,767,120   2.346     U.S. Treasury Notes				12,405,000		1.302%
U.S. Treasury Notes   4   2/28/30   20,975,000   20,965,168   2.488     U.S. Treasury Notes   4   2/29/28   35,780,000   35,522,831   4.215     U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,548,566   2.438     U.S. Treasury Notes   2.38   3/31/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.63   3/31/30   9,625,000   9,417,461   1.118     U.S. Treasury Notes   3.5   4/30/28   23,560,000   22,893,694   2.717     U.S. Treasury Notes   3.5   4/30/29   9,900,000   9,284,344   1.102     U.S. Treasury Notes   3.5   4/30/29   9,900,000   9,284,344   1.102     U.S. Treasury Notes   3.5   4/30/30   16,860,000   16,372,641   1.943     U.S. Treasury Notes   3.63   5/31/28   36,655,000   35,858,899   4.255     U.S. Treasury Notes   3.75   5/31/30   14,190,000   13,994,888   1.661     U.S. Treasury Notes   3						0.985%
U.S. Treasury Notes42/29/2835,780,00035,522,8314.215U.S. Treasury Notes3.633/31/2821,035,00020,548,5662.438U.S. Treasury Notes2.383/31/2910,180,0009,295,6131.103U.S. Treasury Notes3.633/31/309,625,0009,417,4611.118U.S. Treasury Notes3.54/30/2823,560,00022,893,6942.717U.S. Treasury Notes2.884/30/299,900,0009,284,3441.102U.S. Treasury Notes3.54/30/3016,860,00016,372,6411.943U.S. Treasury Notes3.635/31/2836,655,00035,858,8994.255U.S. Treasury Notes3.635/31/2836,655,00035,858,8994.255U.S. Treasury Notes3.755/31/3014,190,00019,767,1202.346U.S. Treasury Notes3.755/31/3014,190,00013,994,8881.661U.S. Treasury Notes3.256/30/2715,795,00015,190,3481.803U.S. Treasury Notes3.256/30/2715,795,00015,190,3481.803U.S. Treasury Notes3.256/30/2813,800,00012,014,6251.426		1.88				2.577%
U.S. Treasury Notes   3.63   3/31/28   21,035,000   20,548,566   2.438     U.S. Treasury Notes   2.38   3/31/29   10,180,000   9,295,613   1.103     U.S. Treasury Notes   3.63   3/31/30   9,625,000   9,417,461   1.118     U.S. Treasury Notes   3.5   4/30/28   23,560,000   22,893,694   2.717     U.S. Treasury Notes   2.88   4/30/29   9,900,000   9,284,344   1.102     U.S. Treasury Notes   3.5   4/30/30   16,860,000   16,372,641   1.943     U.S. Treasury Notes   3.63   5/31/28   36,655,000   35,858,899   4.255     U.S. Treasury Notes   3.63   5/31/28   36,655,000   35,858,899   4.255     U.S. Treasury Notes   3.75   5/31/30   14,190,000   13,94,888   1.661     U.S. Treasury Notes   3.25   6/30/27   15,795,000   15,190,348   1.803     U.S. Treasury Notes   3.25   6/30/27   15,190,348   1.803     U.S. Treasury Notes   3.25 <t< td=""><td></td><td>4</td><td></td><td></td><td></td><td>2.488%</td></t<>		4				2.488%
U.S. Treasury Notes 2.38 3/31/29 10,180,000 9,295,613 1.103   U.S. Treasury Notes 3.63 3/31/30 9,625,000 9,417,461 1.118   U.S. Treasury Notes 3.5 4/30/28 23,560,000 22,893,694 2.717   U.S. Treasury Notes 2.88 4/30/29 9,900,000 9,284,344 1.102   U.S. Treasury Notes 3.5 4/30/30 16,860,000 16,372,641 1.943   U.S. Treasury Notes 3.63 5/31/28 36,655,000 35,858,899 4.255   U.S. Treasury Notes 3.63 5/31/29 21,230,000 19,767,120 2.346   U.S. Treasury Notes 2.75 5/31/29 21,230,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 3.25 6/30/28 13,800,000 12,014,625 1.426		•				4.215%
U.S. Treasury Notes 3.63 3/31/30 9,625,000 9,417,461 1.18   U.S. Treasury Notes 3.5 4/30/28 23,560,000 22,893,694 2.717   U.S. Treasury Notes 2.88 4/30/29 9,900,000 9,284,344 1.102   U.S. Treasury Notes 3.5 4/30/30 16,860,000 16,372,641 1.943   U.S. Treasury Notes 3.63 5/31/28 36,655,000 35,858,899 4.255   U.S. Treasury Notes 3.63 5/31/29 21,230,000 19,767,120 2.346   U.S. Treasury Notes 3.75 5/31/30 14,190,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 3.25 6/30/28 13,800,000 12,014,625 1.426	U.S. Treasury Notes					2.438%
U.S. Treasury Notes3.54/30/2823,560,00022,893,6942.717U.S. Treasury Notes2.884/30/299,900,0009,284,3441.102U.S. Treasury Notes3.54/30/3016,860,00016,372,6411.943U.S. Treasury Notes3.635/31/2836,655,00035,858,8994.255U.S. Treasury Notes2.755/31/2921,230,00019,767,1202.346U.S. Treasury Notes3.755/31/3014,190,00013,994,8881.661U.S. Treasury Notes3.256/30/2715,795,00015,190,3481.803U.S. Treasury Notes1.256/30/2813,800,00012,014,6251.426						1.103%
U.S. Treasury Notes 2.88 4/30/29 9,900,000 9,284,344 1.102   U.S. Treasury Notes 3.5 4/30/30 16,860,000 16,372,641 1.943   U.S. Treasury Notes 3.63 5/31/28 36,655,000 35,858,899 4.255   U.S. Treasury Notes 2.75 5/31/29 21,230,000 19,767,120 2.346   U.S. Treasury Notes 3.75 5/31/30 14,190,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426						1.118%
U.S. Treasury Notes 3.5 4/30/30 16,860,000 16,372,641 1.943   U.S. Treasury Notes 3.63 5/31/28 36,655,000 35,858,899 4.255   U.S. Treasury Notes 2.75 5/31/29 21,230,000 19,767,120 2.346   U.S. Treasury Notes 3.75 5/31/30 14,190,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426						2.717%
U.S. Treasury Notes 3.63 5/31/28 36,655,000 35,858,899 4.255   U.S. Treasury Notes 2.75 5/31/29 21,230,000 19,767,120 2.346   U.S. Treasury Notes 3.75 5/31/30 14,190,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426						1.102%
U.S. Treasury Notes 2.75 5/31/29 21,230,000 19,767,120 2.346   U.S. Treasury Notes 3.75 5/31/30 14,190,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426						1.943%
U.S. Treasury Notes 3.75 5/31/30 14,190,000 13,994,888 1.661   U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426	U.S. Treasury Notes		5/31/28	36,655,000	35,858,899	4.255%
U.S. Treasury Notes 3.25 6/30/27 15,795,000 15,190,348 1.803   U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426	U.S. Treasury Notes	2.75	5/31/29	21,230,000	19,767,120	2.346%
U.S. Treasury Notes 1.25 6/30/28 13,800,000 12,014,625 1.426	U.S. Treasury Notes	3.75	5/31/30	14,190,000	13,994,888	1.661%
	U.S. Treasury Notes	3.25	6/30/27	15,795,000	15,190,348	1.803%
U.S. Treasury Notes 3.25 6/30/29 9,530,000 9,117,530 1.082	U.S. Treasury Notes	1.25	6/30/28	13,800,000	12,014,625	1.426%
	U.S. Treasury Notes	3.25	6/30/29	9,530,000	9,117,530	1.082%

U.S. Treasury Notes	2.75	7/31/27	20,320,000	19,157,950	2.273%
U.S. Treasury Notes	1	7/31/28	13,710,000	11,758,467	1.395%
U.S. Treasury Notes	2.63	7/31/29	8,005,000	7,395,870	0.878%
U.S. Treasury Notes	3.13	8/31/27	28,980,000	27,716,653	3.289%
U.S. Treasury Notes	1.13	8/31/28	30,835,000	26,571,098	3.153%
U.S. Treasury Notes	3.13	8/31/29	18,670,000	17,736,500	2.105%
U.S. Treasury Notes	4.13	9/30/27	20,130,000	20,016,769	2.375%
U.S. Treasury Notes	1.25	9/30/28	13,270,000	11,488,917	1.363%
U.S. Treasury Notes	3.88	9/30/29	8,315,000	8,234,448	0.977%

### **Total Investments in Securities**

837,912,515

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
UXYU3 UST 10YR ULTRA FUT SEP 23	140	9/20/2023	16,581,250	22,413	1.968%
Total Futures Contracts				22,413	
NET ASSETS				842,720,319	
NET ASSET VALUE PER SHARE					
U.S. Treasury Intermediate Index Fund Shares				5.09	
(\$697,567,558 / 137,130,642 Shares Outstanding)					
U.S. Treasury Intermediate Index Fund- I Class Shares (\$144,683,542 / 28,458,314 Shares Outstanding)				5.08	
U.S. Treasury Intermediate Index Fund- Z Class Shares (\$469,218 / 92,229 Shares Outstanding)				5.09	

#### 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
- Collateralized Mortgage Obligation CMO
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- Equipment Trust Certificate ETC
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR **Global Depository Receipts**
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority Health & Education Facility Authority
- HEFA
- Health Facility Authority HFA
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- Industrial Development Authority/Agency IDA
- 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)
- Pollution Control Revenue PCR
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC **Revenue Anticipation Certificate**
- **Revenue Anticipation Note** RAN
- 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)
- Tax Anticipation Note TAN
- 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.