

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
GNMA 30 YR	6	11/15/36	4,519	4,721	0.001%
GNMA 30 YR	6	3/15/36	31,610	31,992	0.004%
GNMA 30 YR PLAT	6.5	5/15/24	68	70	0.000%
GNMA 30 YR PLAT	4.5	9/15/45	56,671	55,992	0.007%
GNMA II 30 YR	5	10/20/47	52,339	52,466	0.006%
GNMA II 30 YR	4.5	11/20/40	348,130	345,700	0.041%
GNMA II 30 YR	4.5	11/20/46	24,218	23,972	0.003%
GNMA II 30 YR	5	11/20/47	311,515	311,058	0.037%
GNMA II 30 YR	5	11/20/48	19,683	19,640	0.002%
GNMA II 30 YR	4.5	1/20/46	11,957	11,852	0.001%
GNMA II 30 YR	5	1/20/48	446,859	446,122	0.053%
GNMA II 30 YR	5	12/20/47	119,182	119,002	0.014%
GNMA II 30 YR	5	3/20/48	390,028	390,641	0.046%
GNMA II 30 YR	5.5	3/20/49	56,780	57,471	0.007%
GNMA II 30 YR	5	6/20/48	81,650	81,366	0.010%
GNMA II 30 YR	5	8/20/47	33,444	33,395	0.004%
GNMA II 30 YR	5	9/20/47	122,958	122,777	0.015%
Government National Mortgage Assn.	4.5	10/20/39	47,494	47,162	0.006%
Government National Mortgage Assn.	9.5	1/20/25	112	111	0.000%
Government National Mortgage Assn.	6	5/20/38	28,202	29,511	0.004%
Government National Mortgage Assn.	6	7/20/37	19,087	19,973	0.002%
Government National Mortgage Assn.	4.5	7/20/40	332,003	329,685	0.039%
Government National Mortgage Assn.	6	8/20/34	57,072	59,698	0.007%
Government National Mortgage Assn.	4.5	9/20/40	220,703	218,086	0.026%
Government National Mortgage Association	2.5	1/20/50	821,217	695,343	0.083%
GOVT NATL MTG ASSN I	8	7/15/25	374	374	0.000%
TRP Treasury Reserve	5.11		2,020,285	2,020,285	0.240%
U.S. Treasury Bonds	0.88	11/15/30	24,945,000	20,189,859	2.396%
U.S. Treasury Bonds	1.38	11/15/31	24,865,000	20,498,084	2.432%
U.S. Treasury Bonds	4.13	11/15/32	10,390,000	10,618,905	1.260%
U.S. Treasury Bonds	1.13	2/15/31	25,615,000	21,068,338	2.500%
U.S. Treasury Bonds	1.88	2/15/32	23,775,000	20,364,773	2.417%
U.S. Treasury Bonds	1.63	5/15/31	23,210,000	19,728,500	2.341%
U.S. Treasury Bonds	2.88	5/15/32	22,850,000	21,186,234	2.514%
U.S. Treasury Bonds	3.38	5/15/33	25,885,000	24,966,891	2.963%
U.S. Treasury Bonds	0.63	8/15/30	22,920,000	18,260,794	2.167%
U.S. Treasury Bonds	1.25	8/15/31	25,745,000	21,131,013	2.507%
U.S. Treasury Bonds	2.75	8/15/32	22,440,000	20,574,675	2.441%
U.S. Treasury Notes	4.13	10/31/27	18,100,000	18,003,844	2.136%
U.S. Treasury Notes	1.38	10/31/28	13,045,000	11,351,188	1.347%
U.S. Treasury Notes	4	10/31/29	7,425,000	7,406,438	0.879%
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	29,330,000	25,654,584	3.044%
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	12,685,000	11,004,238	1.306%
U.S. 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	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	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	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%
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
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NET ASSETS	842,720,319
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NET ASSET VALUE PER SHARE

U.S. Treasury Intermediate Index Fund Shares (\$697,567,558 / 137,130,642 Shares Outstanding)	5.09
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 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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.