

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Government National Mortgage Assn.	6	11/15/36	3,432	3,604	0.001%
Government National Mortgage Assn.	6	3/15/36	27,653	28,687	0.006%
Government National Mortgage Assn.	6	5/20/38	21,437	22,445	0.005%
Government National Mortgage Assn.	6	7/20/37	15,058	16,106	0.004%
Government National Mortgage Assn.	6	8/20/34	42,102	43,946	0.010%
TRP Treasury Reserve	4.38		3,576	3,576	0.001%
U.S. Treasury Bonds	0.88	11/15/30	7,225,000	6,197,695	1.389%
U.S. Treasury Bonds	1.38	11/15/31	20,775,000	17,774,798	3.983%
U.S. Treasury Bonds	4.13	11/15/32	19,925,000	20,061,984	4.495%
U.S. Treasury Bonds	4.5	11/15/33	2,900,000	2,979,070	0.667%
U.S. Treasury Bonds	2.63	2/15/29	6,620,000	6,374,336	1.428%
U.S. Treasury Bonds	1.88	2/15/32	19,860,000	17,446,544	3.909%
U.S. Treasury Bonds	3.5	2/15/33	19,320,000	18,627,197	4.174%
U.S. Treasury Bonds	4	2/15/34	10,725,000	10,615,236	2.378%
U.S. Treasury Bonds	1.63	5/15/31	7,500,000	6,614,355	1.482%
U.S. Treasury Bonds	2.88	5/15/32	10,470,000	9,769,819	2.189%
U.S. Treasury Bonds	3.38	5/15/33	18,725,000	17,851,654	4.000%
U.S. Treasury Bonds	4.38	5/15/34	6,660,000	6,764,583	1.516%
U.S. Treasury Bonds	4.25	5/15/35	5,500,000	5,508,594	1.234%
U.S. Treasury Bonds	1.63	8/15/29	4,025,000	3,706,459	0.830%
U.S. Treasury Bonds	0.63	8/15/30	7,300,000	6,224,961	1.395%
U.S. Treasury Bonds	1.25	8/15/31	21,550,000	18,432,826	4.130%
U.S. Treasury Bonds	2.75	8/15/32	19,330,000	17,831,925	3.995%
U.S. Treasury Bonds	3.88	8/15/34	12,640,000	12,343,750	2.766%
U.S. Treasury Notes	4	10/31/29	6,405,000	6,465,547	1.449%
U.S. Treasury Notes	4.88	10/31/30	2,665,000	2,797,313	0.627%
U.S. Treasury Notes	3.88	11/30/29	6,665,000	6,694,159	1.500%
U.S. Treasury Notes	4.38	11/30/30	6,960,000	7,139,981	1.600%
U.S. Treasury Notes	3.88	12/31/29	6,995,000	7,025,057	1.574%
U.S. Treasury Notes	3.75	12/31/30	4,755,000	4,731,596	1.060%
U.S. Treasury Notes	3.5	1/31/30	6,110,000	6,039,353	1.353%
U.S. Treasury Notes	4	1/31/31	8,785,000	8,847,456	1.982%
U.S. Treasury Notes	4.63	2/15/35	19,000,000	19,607,109	4.393%
U.S. Treasury Notes	4	2/28/30	19,040,000	19,228,912	4.308%
U.S. Treasury Notes	4.25	2/28/31	26,600,000	27,115,375	6.075%
U.S. Treasury Notes	3.63	3/31/30	2,495,000	2,477,067	0.555%
U.S. Treasury Notes	4.13	3/31/31	8,350,000	8,456,332	1.895%
U.S. Treasury Notes	4.63	4/30/29	11,450,000	11,808,707	2.646%
U.S. Treasury Notes	3.5	4/30/30	5,035,000	4,970,489	1.114%
U.S. Treasury Notes	4.63	4/30/31	7,845,000	8,146,542	1.825%
U.S. Treasury Notes	4.5	5/31/29	10,655,000	10,947,180	2.453%
U.S. Treasury Notes	4	5/31/30	7,075,000	7,144,092	1.601%
U.S. Treasury Notes	4.63	5/31/31	15,890,000	16,499,530	3.697%
U.S. Treasury Notes	3.25	6/30/29	6,010,000	5,900,599	1.322%
U.S. Treasury Notes	3.75	6/30/30	4,425,000	4,413,938	0.989%
U.S. Treasury Notes	2.63	7/31/29	8,005,000	7,667,289	1.718%
U.S. Treasury Notes	4	7/31/30	6,810,000	6,869,854	1.539%
U.S. Treasury Notes	3.63	8/31/29	10,800,000	10,747,688	2.408%
U.S. Treasury Notes	4.13	8/31/30	8,020,000	8,135,914	1.823%
U.S. Treasury Notes	4.63	9/30/30	6,420,000	6,661,252	1.492%
Total Investments in Securities				441,782,483	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU5 US 5YR NOTE (CBT) SEP25	(7)	9/30/2025	(763,000)	(5,152)	(0.171%)
TUU5 US 2YR NOTE (CBT) SEP25	(26)	9/30/2025	(5,408,609)	(18,037)	(1.212%)
USU5 US LONG BOND(CBT) SEP25	(7)	9/19/2025	(808,281)	(16,854)	(0.181%)
UXYU5 US 10YR ULTRA FUT SEP25	60	9/19/2025	6,855,938	53,502	1.536%
WNU5 US ULTRA BOND CBT SEP25	(9)	9/19/2025	(1,072,125)	(45,613)	(0.240%)

Total Futures Contracts	(32,154)
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NET ASSETS	446,317,453
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NET ASSET VALUE PER SHARE

U.S. Treasury Intermediate Index Fund Shares (\$290,742,924 / 56,915,559 Shares Outstanding)	5.11
U.S. Treasury Intermediate Index Fund- I Class Shares (\$154,175,887 / 30,195,674 Shares Outstanding)	5.11
U.S. Treasury Intermediate Index Fund- Z Class Shares (\$510,825 / 99,977 Shares Outstanding)	5.11

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 date(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.