

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Government National Mortgage Assn.	4.5	10/20/39	67,564	74,759	0.007%
Government National Mortgage Assn.	5	10/20/47	92,875	101,786	0.010%
Government National Mortgage Assn.	3	10/20/49	409,736	420,717	0.040%
Government National Mortgage Assn.	3.5	10/20/49	748,444	797,977	0.077%
Government National Mortgage Assn.	6	11/15/36	6,533	7,715	0.001%
Government National Mortgage Assn.	4.5	11/20/40	496,082	550,745	0.053%
Government National Mortgage Assn.	4.5	11/20/46	38,885	43,349	0.004%
Government National Mortgage Assn.	5	11/20/47	509,257	557,421	0.054%
Government National Mortgage Assn.	5	11/20/48	38,810	41,898	0.004%
Government National Mortgage Assn.	2.5	1/1/43	4,470,000	4,614,402	0.444%
Government National Mortgage Assn.	9.5	1/20/25	237	238	0.000%
Government National Mortgage Assn.	3	1/20/35	2,285,241	2,408,899	0.232%
Government National Mortgage Assn.	4.5	1/20/46	17,910	19,878	0.002%
Government National Mortgage Assn.	5	1/20/48	759,234	833,737	0.080%
Government National Mortgage Assn.	3	1/20/50	991,241	1,019,897	0.098%
Government National Mortgage Assn.	3.5	1/20/50	2,241,034	2,413,778	0.232%
Government National Mortgage Assn.	3	12/20/34	1,717,285	1,810,063	0.174%
Government National Mortgage Assn.	5	12/20/47	197,925	217,099	0.021%
Government National Mortgage Assn.	5	2/20/48	1,862,781	2,045,021	0.197%
Government National Mortgage Assn.	3	2/20/50	731,855	750,588	0.072%
Government National Mortgage Assn.	3.5	2/20/50	1,715,604	1,846,977	0.178%
Government National Mortgage Assn.	6	3/15/36	35,065	39,352	0.004%
Government National Mortgage Assn.	5	3/20/48	701,271	771,728	0.074%
Government National Mortgage Assn.	5.5	3/20/49	111,868	123,673	0.012%
Government National Mortgage Assn.	3	3/20/50	2,190,972	2,254,279	0.217%
Government National Mortgage Assn.	8.5	4/15/23	246	246	0.000%
Government National Mortgage Assn.	3	4/20/51	2,466,062	2,579,595	0.248%
Government National Mortgage Assn.	6.5	5/15/24	432	482	0.000%
Government National Mortgage Assn.	6	5/20/38	38,656	45,287	0.004%
Government National Mortgage Assn.	3	5/20/50	1,623,021	1,658,700	0.160%
Government National Mortgage Assn.	3	6/20/32	3,642,919	3,844,905	0.370%
Government National Mortgage Assn.	5	6/20/48	149,671	161,657	0.016%
Government National Mortgage Assn.	3.5	6/20/50	2,523,905	2,682,941	0.258%
Government National Mortgage Assn.	8	7/15/25	736	739	0.000%
Government National Mortgage Assn.	6	7/20/37	26,263	30,638	0.003%
Government National Mortgage Assn.	4.5	7/20/40	466,767	516,484	0.050%
Government National Mortgage Assn.	6	8/20/34	79,665	93,363	0.009%
Government National Mortgage Assn.	5	8/20/47	57,631	63,373	0.006%
Government National Mortgage Assn.	2.5	8/20/51	4,488,625	4,633,993	0.446%
Government National Mortgage Assn.	4.5	9/15/45	83,398	94,199	0.009%
Government National Mortgage Assn.	4.5	9/20/40	308,155	341,890	0.033%
Government National Mortgage Assn.	5	9/20/47	212,380	232,385	0.022%
Government National Mortgage Assn.	3.5	9/20/49	1,186,065	1,277,443	0.123%
Government National Mortgage Association	0.54	10/20/49	1,383,332	1,395,855	0.134%
Government National Mortgage Association	0.54	10/20/49	1,042,449	1,047,071	0.101%
Government National Mortgage Association	2.5	1/20/50	1,327,247	1,378,285	0.133%
Government National Mortgage Association	0.54	3/20/50	7,694,895	7,714,127	0.742%
Government National Mortgage Association	0.49	6/20/49	717,548	721,491	0.069%
Government National Mortgage Association	0.54	8/20/49	1,246,985	1,252,331	0.120%
Government National Mortgage Association	0.54	8/20/49	11,582,814	11,677,514	1.124%
Government National Mortgage Association	0.52	9/20/49	683,376	686,694	0.066%
Government National Mortgage Association	0.54	9/20/49	1,338,759	1,346,410	0.130%
TRP Treasury Reserve	0.05		7,344,684	7,344,684	0.707%
U.S. Treasury Bonds	2.25	11/15/25	9,650,000	10,207,891	0.982%
U.S. Treasury Bonds	2.25	11/15/27	12,290,000	13,069,647	1.257%
U.S. Treasury Bonds	3.13	11/15/28	26,900,000	30,228,875	2.908%
U.S. Treasury Bonds	1.75	11/15/29	21,550,000	22,149,359	2.131%
U.S. Treasury Bonds	0.88	11/15/30	17,700,000	16,803,938	1.617%
U.S. Treasury Bonds	1.63	2/15/26	10,900,000	11,247,438	1.082%
U.S. Treasury Bonds	2.25	2/15/27	26,565,000	28,221,162	2.715%
U.S. Treasury Bonds	2.75	2/15/28	5,755,000	6,298,128	0.606%
U.S. Treasury Bonds	2.63	2/15/29	21,860,000	23,841,063	2.294%
U.S. Treasury Bonds	1.5	2/15/30	30,300,000	30,498,844	2.934%
U.S. Treasury Bonds	1.13	2/15/31	31,250,000	30,273,438	2.913%
U.S. Treasury Bonds	1.63	5/15/26	15,000,000	15,473,438	1.489%

U.S. Treasury Bonds	2.38	5/15/27	11,690,000	12,506,473	1.203%
U.S. Treasury Bonds	2.88	5/15/28	14,400,000	15,889,500	1.529%
U.S. Treasury Bonds	2.38	5/15/29	3,994,000	4,287,933	0.413%
U.S. Treasury Bonds	0.63	5/15/30	42,100,000	39,304,297	3.782%
U.S. Treasury Bonds	1.63	5/15/31	61,700,000	62,432,688	6.007%
U.S. Treasury Bonds	1.5	8/15/26	20,870,000	21,398,272	2.059%
U.S. Treasury Bonds	2.88	8/15/28	21,100,000	23,315,500	2.243%
U.S. Treasury Bonds	0.63	8/15/30	17,433,000	16,223,586	1.561%
U.S. Treasury Bonds	1.25	8/15/31	31,300,000	30,546,844	2.939%
U.S. Treasury Notes	0.25	10/31/25	14,000,000	13,680,625	1.316%
U.S. Treasury Notes	1.63	10/31/26	22,700,000	23,402,281	2.252%
U.S. Treasury Notes	0.5	10/31/27	21,200,000	20,348,688	1.958%
U.S. Treasury Notes	1.63	11/30/26	7,700,000	7,938,219	0.764%
U.S. Treasury Notes	0.63	11/30/27	22,200,000	21,443,813	2.063%
U.S. Treasury Notes	2.63	12/31/25	6,400,000	6,874,000	0.661%
U.S. Treasury Notes	1.75	12/31/26	21,900,000	22,714,406	2.185%
U.S. Treasury Notes	2.63	1/31/26	5,000,000	5,375,000	0.517%
U.S. Treasury Notes	1.5	1/31/27	21,700,000	22,215,375	2.137%
U.S. Treasury Notes	0.75	1/31/28	11,000,000	10,682,031	1.028%
U.S. Treasury Notes	2.5	2/28/26	7,400,000	7,921,469	0.762%
U.S. Treasury Notes	1.13	2/28/27	16,400,000	16,456,375	1.583%
U.S. Treasury Notes	2.25	3/31/26	6,000,000	6,357,188	0.612%
U.S. Treasury Notes	0.5	4/30/27	23,000,000	22,256,094	2.141%
U.S. Treasury Notes	2.13	5/31/26	10,000,000	10,546,875	1.015%
U.S. Treasury Notes	0.75	5/31/26	77,000,000	76,350,313	7.346%
U.S. Treasury Notes	0.5	5/31/27	24,700,000	23,866,375	2.296%
U.S. Treasury Notes	1.88	6/30/26	10,000,000	10,434,375	1.004%
U.S. Treasury Notes	1.88	7/31/26	10,215,000	10,661,906	1.026%
U.S. Treasury Notes	0.63	7/31/26	37,700,000	37,099,156	3.570%
U.S. Treasury Notes	1.38	8/31/26	22,900,000	23,340,109	2.246%
U.S. Treasury Notes	0.75	8/31/26	6,500,000	6,430,938	0.619%
U.S. Treasury Notes	0.5	8/31/27	17,800,000	17,132,500	1.648%
U.S. Treasury Notes	1.13	8/31/28	8,500,000	8,400,391	0.808%
U.S. Treasury Notes	3	9/30/25	6,800,000	7,392,875	0.711%
U.S. Treasury Notes	0.25	9/30/25	25,500,000	24,958,125	2.401%
U.S. Treasury Notes	1.63	9/30/26	21,200,000	21,862,500	2.104%
U.S. Treasury Notes	0.38	9/30/27	15,300,000	14,601,938	1.405%

Total Investments in Securities **1,041,551,006**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Nov21P 130.5	130.50	10/22/2021	(158)	(29,625)	(0.003%)

Total Options **(29,625)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ1 5YR US NOTE FUT DEC 21	1,198	12/31/2021	147,045,144	(1,092,282)	14.148%
TUZ1 2YR US NOTE FUT DEC 21	(94)	12/31/2021	(20,685,141)	12,564	(1.990%)
TYZ1 UST 10YR FUT DEC 21	(669)	12/21/2021	(88,046,675)	1,201,156	(8.471%)
USZ1 UST 30YR FUT DEC 21	(17)	12/21/2021	(2,706,719)	53,765	(0.260%)
UXYZ1 UST 10YR ULTRA FUT DEC 21	275	12/21/2021	39,943,750	(202,266)	3.843%

Total Futures Contracts **(27,062)**

NET ASSETS 1,039,336,385

NET ASSET VALUE PER SHARE

U.S. Treasury Intermediate Index Fund Shares **6.02**
(\$906,497,210 / 150,631,326 Shares Outstanding)

U.S. Treasury Intermediate Index Fund- I Class Shares **6.02**
(\$132,206,163 / 21,978,696 Shares Outstanding)

U.S. Treasury Intermediate Index Fund- Z Class Shares **6.02**
(\$633,012 / 105,172 Shares Outstanding)

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.