

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Government National Mortgage Assn.	4.5	10/20/39	90,020	100,249	0.008%
Government National Mortgage Assn.	5	10/20/47	143,248	159,094	0.012%
Government National Mortgage Assn.	3.5	10/20/49	1,303,671	1,459,787	0.113%
Government National Mortgage Assn.	6	11/15/36	7,765	9,383	0.001%
Government National Mortgage Assn.	4.5	11/20/40	654,703	729,356	0.057%
Government National Mortgage Assn.	4.5	11/20/46	54,880	61,124	0.005%
Government National Mortgage Assn.	5	11/20/47	814,198	904,194	0.070%
Government National Mortgage Assn.	5	11/20/48	74,444	81,402	0.006%
Government National Mortgage Assn.	3	1/1/43	6,830,000	7,145,552	0.555%
Government National Mortgage Assn.	2.5	1/1/44	12,465,000	13,192,943	1.025%
Government National Mortgage Assn.	9.5	1/20/25	286	287	0.000%
Government National Mortgage Assn.	3	1/20/35	4,090,003	4,302,736	0.334%
Government National Mortgage Assn.	4.5	1/20/46	24,104	26,849	0.002%
Government National Mortgage Assn.	5	1/20/48	1,162,822	1,291,194	0.100%
Government National Mortgage Assn.	3.5	1/20/50	3,016,562	3,325,476	0.258%
Government National Mortgage Assn.	3	12/20/34	2,950,437	3,103,844	0.241%
Government National Mortgage Assn.	5	12/20/47	293,448	325,846	0.025%
Government National Mortgage Assn.	5	12/20/48	3,455,526	3,778,671	0.294%
Government National Mortgage Assn.	5	2/20/48	2,977,785	3,299,920	0.256%
Government National Mortgage Assn.	3	2/20/50	2,279,969	2,354,042	0.183%
Government National Mortgage Assn.	3.5	2/20/50	2,339,617	2,550,257	0.198%
Government National Mortgage Assn.	6	3/15/36	36,464	41,049	0.003%
Government National Mortgage Assn.	5	3/20/48	1,105,388	1,223,042	0.095%
Government National Mortgage Assn.	5.5	3/20/49	178,077	196,308	0.015%
Government National Mortgage Assn.	3	3/20/50	7,057,659	7,235,686	0.562%
Government National Mortgage Assn.	8.5	4/15/23	826	829	0.000%
Government National Mortgage Assn.	6.5	5/15/24	678	753	0.000%
Government National Mortgage Assn.	6	5/20/38	45,958	53,316	0.004%
Government National Mortgage Assn.	3	5/20/50	4,399,878	4,543,462	0.353%
Government National Mortgage Assn.	3	6/20/32	11,469,175	12,063,489	0.938%
Government National Mortgage Assn.	5	6/20/48	258,169	282,334	0.022%
Government National Mortgage Assn.	3.5	6/20/50	4,782,399	5,184,106	0.403%
Government National Mortgage Assn.	8	7/15/25	877	880	0.000%
Government National Mortgage Assn.	6	7/20/37	32,240	38,547	0.003%
Government National Mortgage Assn.	4.5	7/20/40	636,141	708,675	0.055%
Government National Mortgage Assn.	6	8/20/34	96,306	111,773	0.009%
Government National Mortgage Assn.	4.5	8/20/47	3,806,582	4,143,549	0.322%
Government National Mortgage Assn.	5	8/20/47	87,944	98,108	0.008%
Government National Mortgage Assn.	4.5	9/15/45	99,507	111,359	0.009%
Government National Mortgage Assn.	4.5	9/20/40	411,303	458,309	0.036%
Government National Mortgage Assn.	5	9/20/47	321,744	357,341	0.028%
Government National Mortgage Assn.	3.5	9/20/49	1,433,603	1,580,482	0.123%
Government National Mortgage Association	0.6	10/20/49	1,819,934	1,834,652	0.143%
Government National Mortgage Association	0.6	10/20/49	1,322,598	1,325,517	0.103%
Government National Mortgage Association	2.5	1/20/50	2,889,982	3,026,509	0.235%
Government National Mortgage Association	0.6	3/20/50	9,594,257	9,616,691	0.747%
Government National Mortgage Association	0.55	6/20/49	1,007,782	1,009,379	0.078%
Government National Mortgage Association	0.6	8/20/49	1,577,363	1,582,415	0.123%
Government National Mortgage Association	0.6	8/20/49	20,247,621	20,365,474	1.583%
Government National Mortgage Association	0.58	9/20/49	1,059,391	1,062,110	0.083%
Government National Mortgage Association	0.6	9/20/49	1,937,129	1,942,386	0.151%
TRP Treasury Reserve	0.08		31,376,196	31,376,196	2.439%
U.S. Treasury Bonds	2.25	11/15/25	25,650,000	28,014,609	2.177%
U.S. Treasury Bonds	2.25	11/15/27	12,290,000	13,641,900	1.060%
U.S. Treasury Bonds	3.13	11/15/28	26,900,000	31,834,469	2.474%
U.S. Treasury Bonds	1.75	11/15/29	24,300,000	26,251,594	2.040%
U.S. Treasury Bonds	0.88	11/15/30	14,700,000	14,642,578	1.138%
U.S. Treasury Bonds	2	2/15/25	23,500,000	25,159,688	1.956%
U.S. Treasury Bonds	1.63	2/15/26	10,900,000	11,591,469	0.901%
U.S. Treasury Bonds	2.25	2/15/27	26,565,000	29,354,325	2.282%
U.S. Treasury Bonds	2.75	2/15/28	5,755,000	6,595,770	0.513%
U.S. Treasury Bonds	2.63	2/15/29	21,860,000	25,084,350	1.950%
U.S. Treasury Bonds	1.5	2/15/30	30,300,000	32,042,250	2.490%
U.S. Treasury Bonds	2.13	5/15/25	21,575,000	23,284,145	1.810%
U.S. Treasury Bonds	1.63	5/15/26	15,000,000	15,965,625	1.241%

U.S. Treasury Bonds	2.38	5/15/27	11,690,000	13,034,350	1.013%
U.S. Treasury Bonds	2.88	5/15/28	14,400,000	16,679,250	1.296%
U.S. Treasury Bonds	2.38	5/15/29	3,994,000	4,510,724	0.351%
U.S. Treasury Bonds	0.63	5/15/30	49,300,000	48,183,047	3.745%
U.S. Treasury Bonds	2	8/15/25	20,100,000	21,651,469	1.683%
U.S. Treasury Bonds	1.5	8/15/26	20,870,000	22,089,591	1.717%
U.S. Treasury Bonds	2.88	8/15/28	21,100,000	24,499,078	1.904%
U.S. Treasury Bonds	0.63	8/15/30	2,098,000	2,044,894	0.159%
U.S. Treasury Inflation Indexed Bonds	0.13	7/15/30	11,577,726	12,983,334	1.009%
U.S. Treasury Notes	0.25	10/31/25	14,000,000	13,938,750	1.083%
U.S. Treasury Notes	1.63	10/31/26	22,700,000	24,200,328	1.881%
U.S. Treasury Notes	0.5	10/31/27	21,200,000	21,021,125	1.634%
U.S. Treasury Notes	1.63	11/30/26	7,700,000	8,211,328	0.638%
U.S. Treasury Notes	0.63	11/30/27	22,200,000	22,186,125	1.724%
U.S. Treasury Notes	1.75	12/31/24	24,300,000	25,735,219	2.000%
U.S. Treasury Notes	2.63	12/31/25	6,400,000	7,117,000	0.553%
U.S. Treasury Notes	1.75	12/31/26	21,900,000	23,525,391	1.829%
U.S. Treasury Notes	1.38	1/31/25	18,100,000	18,914,500	1.470%
U.S. Treasury Notes	2.63	1/31/26	5,000,000	5,567,188	0.433%
U.S. Treasury Notes	1.5	1/31/27	21,700,000	22,988,438	1.787%
U.S. Treasury Notes	1.13	2/28/25	22,000,000	22,773,438	1.770%
U.S. Treasury Notes	2.5	2/28/26	7,400,000	8,200,125	0.637%
U.S. Treasury Notes	1.13	2/28/27	16,400,000	16,999,625	1.321%
U.S. Treasury Notes	2.63	3/31/25	5,300,000	5,823,375	0.453%
U.S. Treasury Notes	2.25	3/31/26	6,000,000	6,578,438	0.511%
U.S. Treasury Notes	0.38	4/30/25	24,200,000	24,286,969	1.888%
U.S. Treasury Notes	2.38	4/30/26	19,900,000	21,970,844	1.708%
U.S. Treasury Notes	0.5	4/30/27	23,000,000	22,931,719	1.782%
U.S. Treasury Notes	2.88	5/31/25	5,000,000	5,563,281	0.432%
U.S. Treasury Notes	0.25	5/31/25	29,000,000	28,941,094	2.249%
U.S. Treasury Notes	2.13	5/31/26	10,000,000	10,914,063	0.848%
U.S. Treasury Notes	0.5	5/31/27	24,700,000	24,603,516	1.912%
U.S. Treasury Notes	2.75	6/30/25	3,000,000	3,326,719	0.259%
U.S. Treasury Notes	0.25	6/30/25	36,300,000	36,203,578	2.814%
U.S. Treasury Notes	1.88	6/30/26	10,000,000	10,787,500	0.838%
U.S. Treasury Notes	2.88	7/31/25	3,000,000	3,348,750	0.260%
U.S. Treasury Notes	0.25	7/31/25	37,400,000	37,283,125	2.898%
U.S. Treasury Notes	1.88	7/31/26	10,215,000	11,025,816	0.857%
U.S. Treasury Notes	2.75	8/31/25	2,500,000	2,779,688	0.216%
U.S. Treasury Notes	0.25	8/31/25	39,000,000	38,865,938	3.021%
U.S. Treasury Notes	1.38	8/31/26	22,900,000	24,080,781	1.872%
U.S. Treasury Notes	0.5	8/31/27	17,800,000	17,680,406	1.374%
U.S. Treasury Notes	3	9/30/25	6,800,000	7,652,125	0.595%
U.S. Treasury Notes	0.25	9/30/25	39,000,000	38,841,563	3.019%
U.S. Treasury Notes	1.63	9/30/26	21,200,000	22,591,250	1.756%
U.S. Treasury Notes	0.38	9/30/27	47,600,000	46,848,813	3.641%
Total Investments in Securities				1,303,223,365	

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH1 5YR US NOTE FUT MAR 21	1,781	3/31/2021	224,698,191	428,794	17.465%
TUH1 2YR US NOTE FUT MAR 21	(508)	3/31/2021	(112,256,094)	(24,528)	(8.725%)
TYH1 UST 10YR FUT MAR 21	(826)	3/22/2021	(114,052,535)	18,189	(8.865%)
USH1 UST 30YR FUT MAR 21	4	3/22/2021	692,750	(1,256)	0.054%
UXYH1 UST 10YR ULTRA FUT MAR 21	304	3/22/2021	47,533,252	(243,844)	3.695%
WNH1 ULTRA US BOND FUT MAR 21	4	3/22/2021	854,250	(16,599)	0.066%

Total Futures Contracts 160,755

NET ASSETS 1,286,579,069

NET ASSET VALUE PER SHARE

U.S. Treasury Intermediate Index Fund Shares 6.19
(\$1,113,948,554 / 180,106,339 Shares Outstanding)

U.S. Treasury Intermediate Index Fund- I Class Shares 6.18
(\$172,630,515 / 27,921,904 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.