

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Government National Mortgage Assn.	6	11/15/39	1,683	1,797	0.000%
Government National Mortgage Assn.	6	1/15/38	3,613	3,767	0.000%
Government National Mortgage Assn.	6	4/15/36	83,458	87,363	0.002%
Government National Mortgage Assn.	6	5/20/38	4,887	5,190	0.000%
Government National Mortgage Assn.	6	8/20/34	17,675	18,644	0.000%
TRP Government Reserve	3.77		4,393,401	4,393,401	0.099%
U.S. Treasury Bonds	1.38	11/15/40	116,055,000	75,635,220	1.712%
U.S. Treasury Bonds	2	11/15/41	136,680,000	95,761,425	2.168%
U.S. Treasury Bonds	4	11/15/42	44,995,000	41,395,400	0.937%
U.S. Treasury Bonds	4.75	11/15/43	45,130,000	45,299,238	1.026%
U.S. Treasury Bonds	4.63	11/15/44	34,460,000	33,894,641	0.767%
U.S. Treasury Bonds	3.38	11/15/48	46,500,000	36,945,703	0.836%
U.S. Treasury Bonds	2.38	11/15/49	78,500,000	50,657,031	1.147%
U.S. Treasury Bonds	1.63	11/15/50	122,110,000	64,413,025	1.458%
U.S. Treasury Bonds	1.88	11/15/51	157,100,000	87,264,141	1.976%
U.S. Treasury Bonds	4	11/15/52	102,140,900	88,958,340	2.014%
U.S. Treasury Bonds	4.75	11/15/53	140,600,000	138,578,875	3.137%
U.S. Treasury Bonds	4.5	11/15/54	15,755,000	14,925,401	0.338%
U.S. Treasury Bonds	4.63	11/15/55	16,270,000	15,743,767	0.356%
U.S. Treasury Bonds	1.88	2/15/41	276,150,000	193,650,188	4.384%
U.S. Treasury Bonds	2.38	2/15/42	221,287,800	163,545,515	3.703%
U.S. Treasury Bonds	3.88	2/15/43	85,765,000	77,456,516	1.754%
U.S. Treasury Bonds	4.5	2/15/44	221,740,000	215,364,975	4.876%
U.S. Treasury Bonds	2.5	2/15/45	21,540,000	15,316,959	0.347%
U.S. Treasury Bonds	4.75	2/15/45	19,700,000	19,672,297	0.445%
U.S. Treasury Bonds	3	2/15/47	32,030,000	24,207,673	0.548%
U.S. Treasury Bonds	2	2/15/50	117,100,000	68,960,922	1.561%
U.S. Treasury Bonds	1.88	2/15/51	95,309,000	53,507,068	1.211%
U.S. Treasury Bonds	2.25	2/15/52	134,850,000	82,216,359	1.861%
U.S. Treasury Bonds	3.63	2/15/53	100,037,300	81,358,460	1.842%
U.S. Treasury Bonds	4.25	2/15/54	200,355,000	181,947,384	4.119%
U.S. Treasury Bonds	4.63	2/15/55	53,700,000	51,963,141	1.176%
U.S. Treasury Bonds	1.13	5/15/40	30,306,000	19,310,604	0.437%
U.S. Treasury Bonds	2.25	5/15/41	102,008,000	75,326,533	1.705%
U.S. Treasury Bonds	3.25	5/15/42	206,620,000	172,979,681	3.916%
U.S. Treasury Bonds	2.88	5/15/43	46,905,000	36,541,927	0.827%
U.S. Treasury Bonds	3.88	5/15/43	186,640,000	168,063,488	3.805%
U.S. Treasury Bonds	3.38	5/15/44	41,715,000	34,558,270	0.782%
U.S. Treasury Bonds	4.63	5/15/44	148,720,000	146,582,150	3.318%
U.S. Treasury Bonds	5	5/15/45	13,700,000	14,117,422	0.320%
U.S. Treasury Bonds	3.13	5/15/48	40,000,000	30,506,250	0.691%
U.S. Treasury Bonds	2.88	5/15/49	155,050,000	111,732,906	2.530%
U.S. Treasury Bonds	1.25	5/15/50	113,850,300	54,790,457	1.240%
U.S. Treasury Bonds	2.38	5/15/51	153,555,000	97,219,509	2.201%
U.S. Treasury Bonds	2.88	5/15/52	128,295,000	90,047,053	2.039%
U.S. Treasury Bonds	3.63	5/15/53	125,090,000	101,635,625	2.301%
U.S. Treasury Bonds	4.63	5/15/54	160,125,000	154,870,898	3.506%
U.S. Treasury Bonds	4.75	5/15/55	32,000,000	31,585,000	0.715%
U.S. Treasury Bonds	1.13	8/15/40	156,073,400	98,399,401	2.228%
U.S. Treasury Bonds	1.75	8/15/41	134,590,000	91,184,725	2.064%
U.S. Treasury Bonds	3.38	8/15/42	221,012,500	187,446,227	4.244%
U.S. Treasury Bonds	4.38	8/15/43	45,072,600	43,213,355	0.978%
U.S. Treasury Bonds	3.13	8/15/44	32,630,000	25,930,653	0.587%
U.S. Treasury Bonds	4.13	8/15/44	76,965,000	70,904,006	1.605%
U.S. Treasury Bonds	2.88	8/15/45	8,105,000	6,104,078	0.138%
U.S. Treasury Bonds	2.25	8/15/49	39,240,000	24,721,200	0.560%
U.S. Treasury Bonds	1.38	8/15/50	148,380,000	73,308,994	1.660%
U.S. Treasury Bonds	2	8/15/51	141,300,000	81,335,813	1.841%
U.S. Treasury Bonds	3	8/15/52	122,555,000	88,163,003	1.996%
U.S. Treasury Bonds	4.13	8/15/53	137,756,500	122,474,138	2.773%
U.S. Treasury Bonds	4.25	8/15/54	64,940,000	58,983,784	1.335%

Total Investments in Securities

4,335,186,977

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH6 US 5YR NOTE (CBT) MAR26	1,520	3/31/2026	166,143,126	(619,658)	3.761%
TUH6 US 2YR NOTE (CBT) MAR26	(221)	3/31/2026	(46,142,383)	(103,907)	(1.045%)
USH6 US LONG BOND(CBT) MAR26	654	3/20/2026	75,598,313	(514,243)	1.711%
UXYH6 US 10YR ULTRA FUT MAR26	(1,935)	3/20/2026	(222,555,234)	1,539,205	(5.038%)
WNH6 US ULTRA BOND CBT MAR26	198	3/20/2026	23,364,000	(248,199)	0.529%

Total Futures Contracts 53,198

NET ASSETS 4,417,135,108

NET ASSET VALUE PER SHARE

U.S. Treasury Long-Term Index Fund Shares	7.19
(\$173,391,258 / 24,124,212 Shares Outstanding)	
U.S. Treasury Long-Term Index Fund- I Class Shares	7.19
(\$479,034,554 / 66,608,663 Shares Outstanding)	
U.S. Treasury Long-Term Index Fund- Z Class Shares	7.19
(\$3,745,299,224 / 520,922,563 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 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.