

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Government National Mortgage Assn.	8.5	10/20/24	422	422	0.000%
Government National Mortgage Assn.	6	11/15/39	2,154	2,231	0.000%
Government National Mortgage Assn.	6	1/15/38	4,004	4,091	0.000%
Government National Mortgage Assn.	3	1/20/35	2,289,490	2,150,474	0.041%
Government National Mortgage Assn.	6	4/15/36	129,685	134,388	0.003%
Government National Mortgage Assn.	3	5/20/35	967,058	908,240	0.017%
Government National Mortgage Assn.	6	5/20/38	6,406	6,765	0.000%
Government National Mortgage Assn.	6.5	8/15/28	144	147	0.000%
Government National Mortgage Assn.	6	8/20/34	24,553	25,928	0.000%
Government National Mortgage Association	2.5	1/20/50	5,250,910	4,440,917	0.086%
RES			24,370,203	24,370,203	0.469%
TRP Treasury Reserve	5.4		16,029,661	16,029,661	0.309%
U.S. Treasury Bonds	1.38	11/15/40	89,210,000	59,366,467	1.143%
U.S. Treasury Bonds	2	11/15/41	224,235,000	162,745,559	3.134%
U.S. Treasury Bonds	4	11/15/42	247,335,000	241,151,625	4.644%
U.S. Treasury Bonds	4.75	11/15/43	24,360,000	26,213,644	0.505%
U.S. Treasury Bonds	2.38	11/15/49	78,500,000	56,544,531	1.089%
U.S. Treasury Bonds	1.63	11/15/50	122,110,000	73,075,203	1.407%
U.S. Treasury Bonds	1.88	11/15/51	157,100,000	99,783,047	1.921%
U.S. Treasury Bonds	4	11/15/52	102,140,900	101,183,329	1.948%
U.S. Treasury Bonds	4.75	11/15/53	36,910,000	41,575,655	0.801%
U.S. Treasury Bonds	1.88	2/15/41	276,150,000	199,086,891	3.834%
U.S. Treasury Bonds	2.38	2/15/42	306,617,800	236,095,706	4.546%
U.S. Treasury Bonds	3.88	2/15/43	290,910,000	278,364,506	5.360%
U.S. Treasury Bonds	2	2/15/50	117,100,000	77,359,188	1.490%
U.S. Treasury Bonds	1.88	2/15/51	95,309,000	60,729,703	1.169%
U.S. Treasury Bonds	2.25	2/15/52	340,195,000	236,860,769	4.561%
U.S. Treasury Bonds	3.63	2/15/53	244,832,300	227,043,703	4.372%
U.S. Treasury Bonds	1.13	5/15/40	94,506,000	61,044,969	1.175%
U.S. Treasury Bonds	2.25	5/15/41	102,008,000	77,956,426	1.501%
U.S. Treasury Bonds	3.25	5/15/42	233,140,000	205,199,628	3.951%
U.S. Treasury Bonds	3.88	5/15/43	281,070,000	268,904,939	5.178%
U.S. Treasury Bonds	1.25	5/15/50	58,715,300	31,798,005	0.612%
U.S. Treasury Bonds	2.38	5/15/51	73,710,000	52,840,856	1.017%
U.S. Treasury Bonds	2.88	5/15/52	203,910,000	163,064,278	3.140%
U.S. Treasury Bonds	3.63	5/15/53	240,015,000	222,876,429	4.292%
U.S. Treasury Bonds	1.13	8/15/40	252,438,400	161,481,689	3.109%
U.S. Treasury Bonds	1.75	8/15/41	134,590,000	93,876,525	1.808%
U.S. Treasury Bonds	3.38	8/15/42	351,517,500	314,498,313	6.056%
U.S. Treasury Bonds	4.38	8/15/43	377,257,600	386,394,308	7.440%
U.S. Treasury Bonds	2.25	8/15/49	39,240,000	27,517,050	0.530%
U.S. Treasury Bonds	1.38	8/15/50	119,290,000	66,783,761	1.286%
U.S. Treasury Bonds	2	8/15/51	141,300,000	92,683,969	1.785%
U.S. Treasury Bonds	3	8/15/52	314,545,000	258,320,081	4.974%
U.S. Treasury Bonds	4.13	8/15/53	407,171,500	413,406,314	7.960%
U.S. Treasury Inflation Indexed Bonds	1.38	7/15/33	59,460,868	57,769,950	1.112%
Total Investments in Securities				5,181,670,481	
Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
US 10YR FUT OPTN Feb24C 111.5	111.50	1/26/2024	(4,455)	(7,865,859)	(0.151%)
Total Options				(7,865,859)	
Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TYH4 UST 10YR FUT MAR 24	1,455	3/19/2024	164,255,867	3,612,416	3.163%
UXYH4 UST 10YR ULTRA FUT MAR 24	(537)	3/19/2024	(63,374,393)	(1,859,185)	(1.220%)
WNH4 ULTRA US BOND FUT MAR 24	729	3/19/2024	97,389,844	6,400,067	1.875%
Total Futures Contracts				8,153,297	
NET ASSETS				5,193,233,892	

NET ASSET VALUE PER SHARE

U.S. Treasury Long-Term Index Fund Shares	7.89
(\$257,526,604 / 32,644,969 Shares Outstanding)	
U.S. Treasury Long-Term Index Fund- I Class Shares	7.89
(\$455,452,417 / 57,725,823 Shares Outstanding)	
U.S. Treasury Long-Term Index Fund- Z Class Shares	7.89
(\$4,480,254,871 / 567,805,991 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 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.