

Annual Report | December 31, 2022

Vanguard Bond Index Funds

Vanguard Short-Term Bond Index Fund

Vanguard Intermediate-Term Bond Index Fund

Vanguard Long-Term Bond Index Fund

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Please note: The opinions expressed in this report are just that—informed opinions. They should not be considered promises or advice. Also, please keep in mind that the information and opinions cover the period through the date on the front of this report. Of course, the risks of investing in your fund are spelled out in the prospectus.

Your Fund's Performance at a Glance

- Despite some relief in midsummer and late fall, the 12 months ended December 31, 2022, were a volatile, challenging period for financial markets. Returns for the funds in this report ranged from -27.58% for Admiral Shares of Vanguard Long-Term Bond Index Fund¹ to -5.51% for Institutional Plus Shares of Vanguard Short-Term Bond Index Fund. The three funds performed in line with their benchmarks, after taking expenses and fees into account.
- Overall, the economic backdrop deteriorated as inflation soared to multidecade highs, driven by government spending during the pandemic as well as higher energy and food prices in the wake of Russia's invasion of Ukraine. That prompted aggressive tightening by many central banks to bring inflation back in check, which weighed on bond prices and increased fears of recession.
- With yields rising and prices falling, U.S. Treasuries returned -12.46%. Returns were higher for mortgage-backed bonds (-11.81%) and lower for corporate bonds (-15.76%), as measured by components of the Bloomberg U.S. Aggregate Bond Index.
- By credit quality, lower-rated investment-grade bonds generally fared worse than higher-rated ones; by maturity, longer-dated bonds trailed those with shorter maturities.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2022		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	-19.13%	7.35%	9.13%
Russell 2000 Index (Small-caps)	-20.44	3.10	4.13
Russell 3000 Index (Broad U.S. market)	-19.21	7.07	8.79
FTSE All-World ex US Index (International)	-15.49	0.61	1.28
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	-13.07%	-2.67%	0.06%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	-8.53	-0.77	1.25
FTSE Three-Month U.S. Treasury Bill Index	1.50	0.70	1.24
CPI			
Consumer Price Index	6.45%	4.92%	3.78%

¹ Except for ETF Shares, any returns cited for the Long-Term Bond Index Fund reflect the 0.50% fee on purchases of fund shares.

About Your Fund's Expenses

As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports (like this one), among others. Operating expenses, which are deducted from a fund's gross income, directly reduce the investment return of the fund.

A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The accompanying table illustrates your fund's costs in two ways:

- **Based on actual fund return.** This section helps you to estimate the actual expenses that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your fund's costs with those of other mutual funds. It assumes that the fund had a yearly return of 5% before expenses, but that the expense ratio is unchanged. In this case—because the return used is not the fund's actual return—the results do not apply to your investment. The example is useful in making comparisons because the Securities and Exchange Commission requires all mutual funds to calculate expenses based on a 5% return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Note that the expenses shown in the table are meant to highlight and help you compare *ongoing* costs only and do not reflect transaction costs incurred by the fund for buying and selling securities. Further, the expenses do not include any purchase, redemption, or account service fees described in the fund prospectus. If such fees were applied to your account, your costs would be higher. Your fund does not carry a "sales load."

The calculations assume no shares were bought or sold during the period. Your actual costs may have been higher or lower, depending on the amount of your investment and the timing of any purchases or redemptions.

You can find more information about the fund's expenses, including annual expense ratios, in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your fund's current prospectus.

Six Months Ended December 31, 2022

	Beginning Account Value 6/30/2022	Ending Account Value 12/31/2022	Expenses Paid During Period
Based on Actual Fund Return			
Short-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$ 988.90	\$0.75
ETF Shares	1,000.00	989.30	0.20
Admiral™ Shares	1,000.00	989.30	0.35
Institutional Shares	1,000.00	989.40	0.25
Institutional Plus Shares	1,000.00	989.50	0.20
Intermediate-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$ 969.70	\$0.74
ETF Shares	1,000.00	970.20	0.20
Admiral Shares	1,000.00	970.10	0.35
Institutional Shares	1,000.00	970.20	0.25
Institutional Plus Shares	1,000.00	970.30	0.20
Long-Term Bond Index Fund			
ETF Shares	\$1,000.00	\$ 928.80	\$0.19
Admiral Shares	1,000.00	928.60	0.34
Institutional Shares	1,000.00	928.70	0.24
Institutional Plus Shares	1,000.00	928.80	0.19
Based on Hypothetical 5% Yearly Return			
Short-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$1,024.45	\$0.77
ETF Shares	1,000.00	1,025.00	0.20
Admiral Shares	1,000.00	1,024.85	0.36
Institutional Shares	1,000.00	1,024.95	0.26
Institutional Plus Shares	1,000.00	1,025.00	0.20
Intermediate-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$1,024.45	\$0.77
ETF Shares	1,000.00	1,025.00	0.20
Admiral Shares	1,000.00	1,024.85	0.36
Institutional Shares	1,000.00	1,024.95	0.26
Institutional Plus Shares	1,000.00	1,025.00	0.20
Long-Term Bond Index Fund			
ETF Shares	\$1,000.00	\$1,025.00	\$0.20
Admiral Shares	1,000.00	1,024.85	0.36
Institutional Shares	1,000.00	1,024.95	0.26
Institutional Plus Shares	1,000.00	1,025.00	0.20

The calculations are based on expenses incurred in the most recent six-month period. The funds' annualized six-month expense ratios for that period are: for the Short-Term Bond Index Fund, 0.15% for Investor Shares, 0.04% for ETF Shares, 0.07% for Admiral Shares, 0.05% for Institutional Shares, and 0.04% for Institutional Plus Shares; for the Intermediate-Term Bond Index Fund, 0.15% for Investor Shares, 0.04% for ETF Shares, 0.07% for Admiral Shares, 0.05% for Institutional Shares, and 0.04% for Institutional Plus Shares; and for the Long-Term Bond Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, 0.05% for Institutional Shares, and 0.04% for Institutional Plus Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

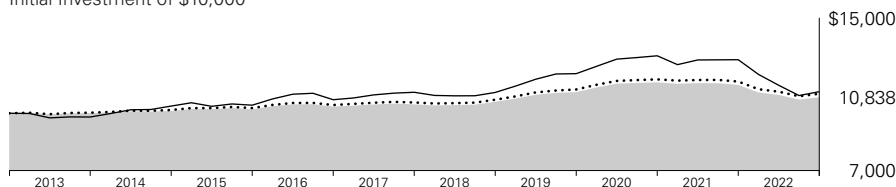
Short-Term Bond Index Fund

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Cumulative Performance: December 31, 2012, Through December 31, 2022

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2022

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund Investor Shares	-5.61%	0.70%	0.81%	\$10,838
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-5.50	0.85	0.98	11,020
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund ETF Shares Net Asset Value	-5.55%	0.80%	0.90%	\$10,939
Short-Term Bond Index Fund ETF Shares Market Price	-5.49	0.81	0.90	10,938
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-5.50	0.85	0.98	11,020
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund Admiral Shares	-5.54%	0.78%	0.89%	\$10,927
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-5.50	0.85	0.98	11,020
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

See Financial Highlights for dividend and capital gains information.

Short-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2022			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Short-Term Bond Index Fund Institutional Shares	-5.52%	0.80%	0.91%	\$5,476,128
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-5.50	0.85	0.98	5,510,034
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	5,564,805

	Average Annual Total Returns Periods Ended December 31, 2022			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Short-Term Bond Index Fund Institutional Plus Shares	-5.51%	0.81%	0.93%	\$109,664,240
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-5.50	0.85	0.98	110,200,670
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	111,296,100

Cumulative Returns of ETF Shares: December 31, 2012, Through December 31, 2022

	One Year	Five Years	Ten Years
Short-Term Bond Index Fund ETF Shares Market Price	-5.49%	4.10%	9.38%
Short-Term Bond Index Fund ETF Shares Net Asset Value	-5.55	4.05	9.39
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-5.50	4.32	10.20

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, click on Price, and then scroll down to the Premium/Discount chart. The ETF premium/discount chart there shows the percentage and days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2022

Corporate Bonds	26.9%
Sovereign Bonds	5.5
Taxable Municipal Bonds	0.1
U.S. Government and Agency Obligations	67.5

The table reflects the fund's investments, except for short-term investments. The agency and mortgage-backed securities may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

The fund may invest in derivatives (such as futures and swap contracts) for various reasons, including, but not limited to, attempting to remain fully invested and tracking its target index as closely as possible.

Financial Statements

Schedule of Investments

As of December 31, 2022

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (67.2%)									
U.S. Government Securities (65.1%)									
United States Treasury Note/Bond	0.125%	1/15/24	120,290	114,689	United States Treasury Note/Bond	2.125%	5/15/25	382,555	363,427
United States Treasury Note/Bond	0.875%	1/31/24	61,562	59,051	United States Treasury Note/Bond	2.750%	5/15/25	338,955	326,668
United States Treasury Note/Bond	2.250%	1/31/24	189,080	184,087	United States Treasury Note/Bond	0.250%	5/31/25	259,061	235,017
United States Treasury Note/Bond	2.500%	1/31/24	213,355	208,288	United States Treasury Note/Bond	2.875%	5/31/25	165,790	160,246
United States Treasury Note/Bond	0.125%	2/15/24	416,305	395,490	United States Treasury Note/Bond	2.875%	6/15/25	341,190	329,622
United States Treasury Note/Bond	2.750%	2/15/24	339,076	331,659	United States Treasury Note/Bond	0.250%	6/30/25	217,135	196,643
United States Treasury Note/Bond	1.500%	2/29/24	75,013	72,317	United States Treasury Note/Bond	2.750%	6/30/25	104,750	100,855
United States Treasury Note/Bond	2.125%	2/29/24	206,325	200,296	United States Treasury Note/Bond	3.000%	7/15/25	199,568	193,269
United States Treasury Note/Bond	2.375%	2/29/24	173,223	168,703	United States Treasury Note/Bond	0.250%	7/31/25	209,968	189,431
United States Treasury Note/Bond	0.250%	3/15/24	340,085	322,443	United States Treasury Note/Bond	2.875%	7/31/25	117,915	113,898
United States Treasury Note/Bond	2.125%	3/31/24	821,566	795,764	United States Treasury Note/Bond	2.000%	8/15/25	677,191	639,204
United States Treasury Note/Bond	2.250%	3/31/24	605,510	587,439	United States Treasury Note/Bond	3.125%	8/15/25	314,345	305,160
United States Treasury Note/Bond	0.375%	4/15/24	253,690	240,054	United States Treasury Note/Bond	0.250%	8/31/25	265,960	239,073
United States Treasury Note/Bond	2.000%	4/30/24	118,260	114,102	United States Treasury Note/Bond	2.750%	8/31/25	178,595	171,619
United States Treasury Note/Bond	2.250%	4/30/24	293,765	284,447	United States Treasury Note/Bond	3.500%	9/15/25	218,045	213,616
United States Treasury Note/Bond	2.500%	4/30/24	555,285	539,495	United States Treasury Note/Bond	0.250%	9/30/25	156,345	140,344
United States Treasury Note/Bond	0.250%	5/15/24	411,440	387,268	United States Treasury Note/Bond	3.000%	9/30/25	169,516	163,821
United States Treasury Note/Bond	2.500%	5/15/24	453,279	439,893	United States Treasury Note/Bond	4.250%	10/15/25	45,055	45,020
United States Treasury Note/Bond	2.000%	5/31/24	443,329	427,120	United States Treasury Note/Bond	0.250%	10/31/25	211,080	188,719
United States Treasury Note/Bond	2.500%	5/31/24	82,852	80,354	United States Treasury Note/Bond	3.000%	10/31/25	151,522	146,337
United States Treasury Note/Bond	0.250%	6/15/24	469,039	440,237	United States Treasury Note/Bond	2.250%	11/15/25	429,040	405,979
United States Treasury Note/Bond	1.750%	6/30/24	263,738	252,776	United States Treasury Note/Bond	4.500%	11/15/25	93,170	93,752
United States Treasury Note/Bond	2.000%	6/30/24	231,596	222,622	United States Treasury Note/Bond	0.375%	11/30/25	391,630	350,264
United States Treasury Note/Bond	3.000%	6/30/24	166,238	162,237	United States Treasury Note/Bond	2.875%	11/30/25	184,517	177,511
United States Treasury Note/Bond	0.375%	7/15/24	521,602	488,513	United States Treasury Note/Bond	4.000%	12/15/25	117,840	117,103
United States Treasury Note/Bond	1.750%	7/31/24	262,309	250,874	United States Treasury Note/Bond	0.375%	12/31/25	170,415	152,202
United States Treasury Note/Bond	2.125%	7/31/24	194,731	187,307	United States Treasury Note/Bond	2.625%	12/31/25	182,585	174,568
United States Treasury Note/Bond	3.000%	7/31/24	92,510	90,212	United States Treasury Note/Bond	0.375%	1/31/26	310,895	276,502
United States Treasury Note/Bond	0.375%	8/15/24	404,185	377,597	United States Treasury Note/Bond	2.625%	1/31/26	370,870	363,261
United States Treasury Note/Bond	2.375%	8/15/24	869,092	838,538	United States Treasury Note/Bond	1.625%	2/15/26	731,144	675,965
United States Treasury Note/Bond	1.250%	8/31/24	195,108	184,713	United States Treasury Note/Bond	6.000%	2/15/26	12,240	12,835
United States Treasury Note/Bond	1.875%	8/31/24	219,170	209,581	United States Treasury Note/Bond	0.500%	2/28/26	1,430,244	1,274,034
United States Treasury Note/Bond	0.375%	9/15/24	224,115	208,812	United States Treasury Note/Bond	2.500%	2/28/26	271,040	257,319
United States Treasury Note/Bond	1.500%	9/30/24	186,795	177,338	United States Treasury Note/Bond	0.750%	3/31/26	297,255	266,415
United States Treasury Note/Bond	2.125%	9/30/24	266,039	255,190	United States Treasury Note/Bond	2.250%	3/31/26	239,650	225,795
United States Treasury Note/Bond	4.250%	9/30/24	144,955	144,208	United States Treasury Note/Bond	0.750%	4/30/26	288,013	257,412
United States Treasury Note/Bond	0.625%	10/15/24	316,385	295,375	United States Treasury Note/Bond	2.375%	4/30/26	211,875	200,089
United States Treasury Note/Bond	1.500%	10/31/24	359,399	340,418	United States Treasury Note/Bond	1.625%	5/15/26	485,738	447,107
United States Treasury Note/Bond	2.250%	10/31/24	224,885	215,925	United States Treasury Note/Bond	0.750%	5/31/26	473,895	422,581
United States Treasury Note/Bond	4.375%	10/31/24	331,741	330,756	United States Treasury Note/Bond	2.125%	5/31/26	225,336	210,724
United States Treasury Note/Bond	0.750%	11/15/24	624,625	583,049	United States Treasury Note/Bond	0.875%	6/30/26	546,244	488,206
United States Treasury Note/Bond	2.250%	11/15/24	503,883	483,885	United States Treasury Note/Bond	1.875%	6/30/26	176,699	163,888
United States Treasury Note/Bond	1.500%	11/30/24	230,712	218,275	United States Treasury Note/Bond	0.625%	7/31/26	468,753	414,041
United States Treasury Note/Bond	2.125%	11/30/24	183,765	175,869	United States Treasury Note/Bond	1.875%	7/31/26	187,095	172,975
United States Treasury Note/Bond	4.500%	11/30/24	269,389	269,431	United States Treasury Note/Bond	1.500%	8/15/26	618,255	563,481
United States Treasury Note/Bond	1.000%	12/15/24	406,418	380,255	United States Treasury Note/Bond	0.750%	8/31/26	498,310	441,082
United States Treasury Note/Bond	1.750%	12/31/24	281,665	267,318	United States Treasury Note/Bond	1.375%	8/31/26	252,485	228,815
United States Treasury Note/Bond	2.250%	12/31/24	213,814	204,827	United States Treasury Note/Bond	0.875%	9/30/26	478,410	424,738
United States Treasury Note/Bond	4.250%	12/31/24	214,153	213,417	United States Treasury Note/Bond	1.625%	9/30/26	166,685	152,491
United States Treasury Note/Bond	1.125%	1/15/25	404,380	378,285	United States Treasury Note/Bond	1.125%	10/31/26	479,602	428,869
United States Treasury Note/Bond	1.375%	1/31/25	206,235	193,700	United States Treasury Note/Bond	1.625%	10/31/26	145,545	132,810
United States Treasury Note/Bond	2.500%	1/31/25	433,268	416,547	United States Treasury Note/Bond	2.000%	11/15/26	395,047	365,110
United States Treasury Note/Bond	1.500%	2/15/25	391,965	368,815	United States Treasury Note/Bond	1.250%	11/30/26	459,370	411,997
United States Treasury Note/Bond	2.000%	2/15/25	406,645	386,885	United States Treasury Note/Bond	1.625%	11/30/26	185,679	169,287
United States Treasury Note/Bond	1.125%	2/28/25	229,719	214,392	United States Treasury Note/Bond	1.250%	12/31/26	396,080	354,553
United States Treasury Note/Bond	2.750%	2/28/25	184,210	177,935	United States Treasury Note/Bond	1.750%	12/31/26	163,815	149,916
United States Treasury Note/Bond	1.750%	3/15/25	358,695	338,799	United States Treasury Note/Bond	1.500%	1/31/27	598,280	539,948
United States Treasury Note/Bond	2.625%	3/31/25	109,446	105,393	United States Treasury Note/Bond	2.250%	2/15/27	348,720	324,310
United States Treasury Note/Bond	2.625%	4/15/25	350,315	337,014	United States Treasury Note/Bond	1.125%	2/28/27	54,305	48,272
United States Treasury Note/Bond	0.375%	4/30/25	246,878	225,276	United States Treasury Note/Bond	1.875%	2/28/27	413,239	378,372
United States Treasury Note/Bond	2.875%	4/30/25	178,540	172,737	United States Treasury Note/Bond	2.500%	3/31/27	442,570	415,255
					United States Treasury Note/Bond	0.500%	4/30/27	138,770	119,451
					United States Treasury Note/Bond	2.750%	4/30/27	381,094	361,027
					United States Treasury Note/Bond	2.375%	5/15/27	442,615	412,462

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	0.500%	5/31/27	323,170	277,068
United States Treasury Note/Bond	2.625%	5/31/27	702,543	662,146
United States Treasury Note/Bond	0.500%	6/30/27	189,785	162,296
United States Treasury Note/Bond	3.250%	6/30/27	409,160	395,479
United States Treasury Note/Bond	0.375%	7/31/27	321,715	272,905
United States Treasury Note/Bond	2.750%	7/31/27	300,581	284,331
United States Treasury Note/Bond	2.250%	8/15/27	335,255	310,059
United States Treasury Note/Bond	0.500%	8/31/27	215,955	183,798
United States Treasury Note/Bond	3.125%	8/31/27	412,202	396,487
United States Treasury Note/Bond	0.375%	9/30/27	29,000	24,437
United States Treasury Note/Bond	4.125%	9/30/27	590,710	592,741
United States Treasury Note/Bond	0.500%	10/31/27	200,000	169,094
United States Treasury Note/Bond	4.125%	10/31/27	446,919	448,455
United States Treasury Note/Bond	3.875%	11/30/27	1,242,330	1,235,342
1 United States Treasury Note/Bond	3.875%	12/31/27	960,840	955,435
				42,393,128

Agency Bonds and Notes (2.1%)

2 AID-Israel	5.500%	4/26/24	12,058	12,148
2 AID-Jordan	3.000%	6/30/25	4,675	4,506
Federal Farm Credit Banks	0.900%	1/18/24	10,000	9,602
Federal Farm Credit Banks	0.250%	2/26/24	20,100	19,086
Federal Farm Credit Banks	2.625%	5/3/24	5,280	5,135
Federal Farm Credit Banks	2.625%	5/16/24	22,415	21,786
Federal Farm Credit Banks	2.625%	6/10/24	4,825	4,684
Federal Farm Credit Banks	3.250%	6/17/24	17,670	17,306
Federal Farm Credit Banks	3.100%	6/28/24	11,320	11,058
Federal Farm Credit Banks	3.375%	8/26/24	30,000	29,377
Federal Farm Credit Banks	4.250%	9/26/24	35,875	35,627
Federal Farm Credit Banks	0.875%	11/18/24	35,902	33,539
Federal Farm Credit Banks	4.500%	11/18/24	35,190	35,106
Federal Farm Credit Banks	4.250%	12/20/24	6,830	6,791
Federal Farm Credit Banks	1.125%	1/6/25	8,610	8,052
Federal Farm Credit Banks	1.750%	2/14/25	12,040	11,382
Federal Farm Credit Banks	2.510%	4/1/25	7,200	6,906
Federal Farm Credit Banks	4.250%	9/30/25	12,000	11,966
Federal Home Loan Banks	2.500%	2/13/24	94,110	91,751
Federal Home Loan Banks	2.125%	2/28/24	18,050	17,510
Federal Home Loan Banks	3.250%	3/8/24	9,395	9,229
Federal Home Loan Banks	2.875%	6/14/24	22,560	21,974
Federal Home Loan Banks	3.125%	6/14/24	5,000	4,887
Federal Home Loan Banks	4.875%	6/14/24	11,000	11,017
Federal Home Loan Banks	2.750%	6/28/24	44,500	43,248
3 Federal Home Loan Banks	3.000%	7/8/24	20,200	19,693
Federal Home Loan Banks	1.500%	8/15/24	9,990	9,495
Federal Home Loan Banks	5.375%	8/15/24	100	101
Federal Home Loan Banks	2.875%	9/13/24	20,000	19,415
Federal Home Loan Banks	3.250%	9/13/24	20,000	19,536
3 Federal Home Loan Banks	3.500%	9/13/24	33,900	33,250
Federal Home Loan Banks	4.500%	10/3/24	25,000	24,938
3 Federal Home Loan Banks	1.000%	12/20/24	11,000	10,273
Federal Home Loan Banks	0.500%	4/14/25	35,000	32,042
Federal Home Loan Banks	0.375%	9/4/25	15,000	13,521
Federal Home Loan Banks	1.250%	12/21/26	52,300	46,680
4 Federal Home Loan Mortgage Corp.	1.500%	2/12/25	20,300	19,093
3,4 Federal Home Loan Mortgage Corp.	0.375%	7/21/25	55,050	49,813
4 Federal Home Loan Mortgage Corp.	0.375%	9/23/25	60,000	53,929
4 Federal National Mortgage Assn.	2.875%	9/12/23	50	49
4 Federal National Mortgage Assn.	2.500%	2/5/24	14,583	14,225
4 Federal National Mortgage Assn.	1.750%	7/2/24	15,722	15,051
4 Federal National Mortgage Assn.	2.625%	9/6/24	183,595	177,558
4 Federal National Mortgage Assn.	1.625%	10/15/24	50	47
4 Federal National Mortgage Assn.	1.625%	1/7/25	70,365	66,468
4 Federal National Mortgage Assn.	0.625%	4/22/25	35,700	32,752
4 Federal National Mortgage Assn.	0.500%	6/17/25	25,100	22,847
4 Federal National Mortgage Assn.	0.375%	8/25/25	45,100	40,670
4 Federal National Mortgage Assn.	0.500%	11/7/25	45,350	40,748
4 Federal National Mortgage Assn.	2.125%	4/24/26	33,500	31,284
4 Federal National Mortgage Assn.	1.875%	9/24/26	37,630	34,580
3 Private Export Funding Corp.	3.550%	1/15/24	3,500	3,442
3 Private Export Funding Corp.	2.450%	7/15/24	3,350	3,218

3 Private Export Funding Corp.	1.750%	11/15/24	2,130	2,011
Tennessee Valley Authority	2.875%	9/15/24	7,875	7,630
Tennessee Valley Authority	0.750%	5/15/25	7,050	6,458
3 Tennessee Valley Authority	6.750%	11/1/25	6,830	7,253
3 Tennessee Valley Authority	2.875%	2/1/27	12,000	11,412
				1,353,155

Total U.S. Government and Agency Obligations (Cost \$46,638,939)

43,746,283

Corporate Bonds (26.7%)

Communications (1.3%)

Activision Blizzard Inc.	3.400%	9/15/26	8,504	8,097
Alphabet Inc.	3.375%	2/25/24	6,818	6,825
Alphabet Inc.	0.450%	8/15/25	10,155	9,150
Alphabet Inc.	1.998%	8/15/26	13,737	12,634
Alphabet Inc.	0.800%	8/15/27	6,223	5,339
AT&T Inc.	0.900%	3/25/24	13,175	12,520
AT&T Inc.	1.700%	3/25/26	25,885	23,363
AT&T Inc.	3.800%	2/15/27	8,162	7,774
AT&T Inc.	4.250%	3/1/27	14,971	14,572
Baidu Inc.	3.875%	9/29/23	4,670	4,606
Baidu Inc.	4.375%	5/14/24	5,148	5,063
Baidu Inc.	3.075%	4/7/25	8,542	8,050
Baidu Inc.	4.125%	6/30/25	3,920	3,763
Baidu Inc.	1.720%	4/9/26	3,187	2,821
Baidu Inc.	1.625%	2/23/27	2,545	2,177
Baidu Inc.	3.625%	7/6/27	5,535	5,098
Booking Holdings Inc.	3.650%	3/15/25	7,999	7,791
Booking Holdings Inc.	3.600%	6/1/26	12,457	11,936
3 Charter Communications Operating LLC	4.500%	2/1/24	19,706	19,468
Charter Communications Operating LLC	4.908%	7/23/25	38,032	37,298
Comcast Corp.	3.700%	4/15/24	15,692	15,452
Comcast Corp.	3.375%	2/15/25	8,481	8,227
Comcast Corp.	3.375%	8/15/25	10,234	9,872
Comcast Corp.	3.950%	10/15/25	25,980	25,434
Comcast Corp.	3.150%	3/1/26	15,550	14,816
Comcast Corp.	2.350%	1/15/27	13,679	12,448
Comcast Corp.	3.300%	2/1/27	10,436	9,851
Comcast Corp.	3.300%	4/1/27	5,559	5,241
Discovery Communications LLC	3.800%	3/13/24	2,530	2,471
Discovery Communications LLC	3.900%	11/15/24	4,849	4,693
Discovery Communications LLC	3.450%	3/15/25	3,952	3,757
Discovery Communications LLC	3.950%	6/15/25	4,740	4,521
Discovery Communications LLC	4.900%	3/11/26	9,075	8,799
Electronic Arts Inc.	4.800%	3/1/26	2,748	2,738
Expedia Group Inc.	5.000%	2/15/26	9,028	8,912
Expedia Group Inc.	4.625%	8/1/27	5,810	5,577
FactSet Research Systems Inc.	2.900%	3/1/27	2,600	2,367
Fox Corp.	4.030%	1/25/24	12,048	11,904
Fox Corp.	3.050%	4/7/25	4,638	4,438
Grupo Televisa SAB	4.625%	1/30/26	1,537	1,504
Interpublic Group of Cos. Inc.	4.200%	4/15/24	76	75
Meta Platforms Inc.	3.500%	8/15/27	19,800	18,454
Omnicom Group Inc.	3.650%	11/1/24	6,215	6,086
Omnicom Group Inc.	3.600%	4/15/26	9,710	9,324
Paramount Global	4.750%	5/15/25	6,610	6,505
Paramount Global	4.000%	1/15/26	9,850	9,449
Paramount Global	2.900%	1/15/27	5,160	4,632
5 Rogers Communications Inc.	2.950%	3/15/25	7,995	7,624
Rogers Communications Inc.	3.625%	12/15/25	5,346	5,116
Rogers Communications Inc.	2.900%	11/15/26	3,312	3,025
5 Rogers Communications Inc.	3.200%	3/15/27	6,000	5,551
Sprint LLC	7.875%	9/15/23	2,000	2,030
Take-Two Interactive Software Inc.	3.300%	3/28/24	3,785	3,694
Take-Two Interactive Software Inc.	3.550%	4/14/25	5,210	5,017
Take-Two Interactive Software Inc.	3.700%	4/14/27	2,868	2,700
TCI Communications Inc.	7.875%	2/15/26	4,285	4,641
Telefonica Emisiones SA	4.103%	3/8/27	7,806	7,399
TELUS Corp.	2.800%	2/16/27	5,065	4,680
Thomson Reuters Corp.	3.350%	5/15/26	2,630	2,495
T-Mobile USA Inc.	3.500%	4/15/25	28,761	27,688

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
T-Mobile USA Inc.	1.500%	2/15/26	10,477	9,388	eBay Inc.	3.450%	8/1/24	6,222	6,058
T-Mobile USA Inc.	2.250%	2/15/26	742	676	eBay Inc.	1.900%	3/11/25	6,700	6,272
T-Mobile USA Inc.	2.625%	4/15/26	12,142	11,121	eBay Inc.	5.900%	11/22/25	5,000	5,113
T-Mobile USA Inc.	3.750%	4/15/27	34,701	32,718	eBay Inc.	1.400%	5/10/26	5,085	4,513
T-Mobile USA Inc.	5.375%	4/15/27	3,011	3,036	eBay Inc.	3.600%	6/5/27	4,497	4,249
³ TWDC Enterprises 18 Corp.	3.150%	9/17/25	7,864	7,539	eBay Inc.	5.950%	11/22/27	5,000	5,144
³ TWDC Enterprises 18 Corp.	3.000%	2/13/26	6,171	5,847	Fortune Brands Innovations Inc.	4.000%	6/15/25	4,517	4,392
³ TWDC Enterprises 18 Corp.	1.850%	7/30/26	11,877	10,743	General Motors Co.	4.000%	4/1/25	5,382	5,257
Verizon Communications Inc.	0.750%	3/22/24	1,257	1,193	General Motors Co.	6.125%	10/1/25	24,214	24,685
Verizon Communications Inc.	3.376%	2/15/25	12,140	11,768	General Motors Co.	6.800%	10/1/27	8,210	8,525
Verizon Communications Inc.	0.850%	11/20/25	13,446	12,009	General Motors Financial Co. Inc.	3.250%	1/5/23	6,340	6,340
Verizon Communications Inc.	1.450%	3/20/26	16,925	15,212	General Motors Financial Co. Inc.	5.100%	1/17/24	10,979	10,947
Verizon Communications Inc.	2.625%	8/15/26	20,039	18,511	General Motors Financial Co. Inc.	1.050%	3/8/24	3,415	3,243
Verizon Communications Inc.	4.125%	3/16/27	27,606	26,889	General Motors Financial Co. Inc.	3.950%	4/13/24	8,060	7,901
Verizon Communications Inc.	3.000%	3/22/27	7,747	7,204	General Motors Financial Co. Inc.	1.200%	10/15/24	895	829
Verizon Communications Inc.	2.100%	3/22/28	15,000	13,012	General Motors Financial Co. Inc.	3.500%	11/7/24	8,514	8,212
Vodafone Group plc	3.750%	1/16/24	10,369	10,239	General Motors Financial Co. Inc.	4.000%	1/15/25	10,700	10,388
Vodafone Group plc	4.125%	5/30/25	14,510	14,282	General Motors Financial Co. Inc.	2.900%	2/26/25	18,060	17,141
Walt Disney Co.	1.750%	8/30/24	11,226	10,691	General Motors Financial Co. Inc.	3.800%	4/7/25	5,981	5,777
Walt Disney Co.	3.700%	9/15/24	3,029	2,967	General Motors Financial Co. Inc.	4.350%	4/9/25	3,892	3,791
Walt Disney Co.	3.350%	3/24/25	15,935	15,435	General Motors Financial Co. Inc.	2.750%	6/20/25	13,955	13,069
Walt Disney Co.	3.700%	10/15/25	7,013	6,806	General Motors Financial Co. Inc.	4.300%	7/13/25	4,611	4,473
Walt Disney Co.	1.750%	1/13/26	9,538	8,738	General Motors Financial Co. Inc.	1.250%	1/8/26	9,709	8,559
Walt Disney Co.	3.375%	11/15/26	6,213	5,876	General Motors Financial Co. Inc.	5.250%	3/1/26	13,307	13,104
⁵ Warnermedia Holdings Inc.	3.428%	3/15/24	13,374	12,980	General Motors Financial Co. Inc.	1.500%	6/10/26	8,955	7,773
⁵ Warnermedia Holdings Inc.	3.528%	3/15/24	5,222	5,060	General Motors Financial Co. Inc.	4.000%	10/6/26	12,528	11,805
⁵ Warnermedia Holdings Inc.	3.638%	3/15/25	16,780	15,960	General Motors Financial Co. Inc.	4.350%	1/17/27	12,741	12,123
⁵ Warnermedia Holdings Inc.	3.788%	3/15/25	5,315	5,082	General Motors Financial Co. Inc.	2.350%	2/26/27	4,825	4,217
⁵ Warnermedia Holdings Inc.	3.755%	3/15/27	35,917	32,417	General Motors Financial Co. Inc.	5.000%	4/9/27	16,023	15,534
Weibo Corp.	3.500%	7/5/24	5,700	5,524	General Motors Financial Co. Inc.	2.700%	8/20/27	4,865	4,248
WPP Finance 2010	3.750%	9/19/24	3,111	3,013	Genuine Parts Co.	1.750%	2/1/25	1,100	1,028
				849,488	⁵ Harley-Davidson Financial Services Inc.	3.350%	6/8/25	200	187
Consumer Discretionary (1.7%)					Harley-Davidson Inc.	3.500%	7/28/25	4,049	3,850
Alibaba Group Holding Ltd.	3.600%	11/28/24	18,982	18,348	Hasbro Inc.	3.000%	11/19/24	3,388	3,250
Amazon.com Inc.	2.730%	4/13/24	4,397	4,285	Hasbro Inc.	3.550%	11/19/26	10,843	10,172
Amazon.com Inc.	0.450%	5/12/24	25,761	24,302	Home Depot Inc.	3.750%	2/15/24	8,782	8,694
Amazon.com Inc.	2.800%	8/22/24	23,095	22,374	Home Depot Inc.	2.700%	4/15/25	2,940	2,817
Amazon.com Inc.	4.700%	11/29/24	10,000	9,996	Home Depot Inc.	3.350%	9/15/25	10,467	10,156
Amazon.com Inc.	3.800%	12/5/24	2,682	2,640	Home Depot Inc.	4.000%	9/15/25	1,750	1,728
Amazon.com Inc.	0.800%	6/3/25	10,351	9,461	Home Depot Inc.	3.000%	4/1/26	12,426	11,826
Amazon.com Inc.	4.600%	12/1/25	10,480	10,467	Home Depot Inc.	2.125%	9/15/26	6,313	5,781
Amazon.com Inc.	5.200%	12/3/25	4,004	4,078	Home Depot Inc.	2.500%	4/15/27	10,354	9,524
Amazon.com Inc.	1.000%	5/12/26	10,435	9,250	Home Depot Inc.	2.875%	4/15/27	11,220	10,479
Amazon.com Inc.	3.300%	4/13/27	39,888	37,884	Home Depot Inc.	2.800%	9/14/27	10,081	9,351
Amazon.com Inc.	3.150%	8/22/27	17,955	16,905	Home Depot Inc.	2.271%	3/10/25	12,495	11,832
Amazon.com Inc.	4.550%	12/1/27	15,000	14,957	Honda Motor Co. Ltd.	2.534%	3/10/27	21,295	19,491
³ American Honda Finance Corp.	2.050%	1/10/23	6,949	6,946	Honda Motor Co. Ltd.	1.800%	10/1/24	2,850	2,670
³ American Honda Finance Corp.	3.550%	1/12/24	4,232	4,174	Hyatt Hotels Corp.	5.625%	4/23/25	4,716	4,682
³ American Honda Finance Corp.	2.900%	2/16/24	5,975	5,834	Hyatt Hotels Corp.	4.850%	3/15/26	4,462	4,379
³ American Honda Finance Corp.	2.400%	6/27/24	10,935	10,539	JD.com Inc.	3.875%	4/29/26	4,439	4,218
³ American Honda Finance Corp.	0.550%	7/12/24	9,442	8,829	Leggett & Platt Inc.	3.800%	11/15/24	1,087	1,054
³ American Honda Finance Corp.	0.750%	8/9/24	159	149	Leggett & Platt Inc.	3.500%	11/15/27	3,638	3,340
³ American Honda Finance Corp.	2.150%	9/10/24	6,563	6,264	Leland Stanford Junior University	1.289%	6/1/27	3,121	2,702
³ American Honda Finance Corp.	1.200%	7/8/25	4,795	4,386	Lennar Corp.	4.500%	4/30/24	12,233	12,070
³ American Honda Finance Corp.	1.000%	9/10/25	4,665	4,216	Lennar Corp.	5.875%	11/15/24	5,708	5,736
³ American Honda Finance Corp.	2.300%	9/9/26	3,621	3,310	Lennar Corp.	4.750%	5/30/25	5,857	5,803
³ American Honda Finance Corp.	2.350%	1/8/27	1,099	999	Lennar Corp.	5.250%	6/1/26	1,337	1,338
Aptiv plc	2.396%	2/18/25	4,200	3,961	Lennar Corp.	4.750%	11/29/27	2,060	1,981
AutoNation Inc.	3.500%	11/15/24	3,461	3,317	Lowe's Cos. Inc.	3.125%	9/15/24	6,285	6,091
AutoNation Inc.	4.500%	10/1/25	3,254	3,159	Lowe's Cos. Inc.	4.000%	4/15/25	5,101	5,001
AutoNation Inc.	3.800%	11/15/27	5,000	4,543	Lowe's Cos. Inc.	4.400%	9/8/25	4,250	4,193
AutoZone Inc.	3.125%	4/18/24	7,660	7,459	Lowe's Cos. Inc.	3.375%	9/15/25	9,478	9,103
AutoZone Inc.	3.250%	4/15/25	855	821	Lowe's Cos. Inc.	2.500%	4/15/26	8,498	7,930
AutoZone Inc.	3.625%	4/15/25	5,401	5,234	Lowe's Cos. Inc.	3.350%	4/1/27	9,681	9,095
AutoZone Inc.	3.125%	4/21/26	4,377	4,132	Lowe's Cos. Inc.	3.100%	5/3/27	3,262	3,040
AutoZone Inc.	3.750%	6/1/27	5,541	5,288	Magna International Inc.	3.625%	6/15/24	8,632	8,440
BorgWarner Inc.	3.375%	3/15/25	4,330	4,145	Magna International Inc.	4.150%	10/1/25	1,547	1,509
BorgWarner Inc.	2.650%	7/1/27	8,545	7,613	Marriott International Inc.	3.600%	4/15/24	7,530	7,370
Brunswick Corp.	0.850%	8/18/24	3,507	3,241	Marriott International Inc.	3.750%	3/15/25	2,813	2,719
Darden Restaurants Inc.	3.850%	5/1/27	4,330	4,120	Marriott International Inc.	5.750%	5/1/25	1,948	1,969
DR Horton Inc.	2.500%	10/15/24	4,910	4,672	Marriott International Inc.	3.750%	10/1/25	4,862	4,663
DR Horton Inc.	2.600%	10/15/25	5,700	5,302	Marriott International Inc.	3.125%	6/15/26	3,844	3,593
DR Horton Inc.	1.400%	10/15/27	2,000	1,667					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Marriott International Inc.	5.000%	10/15/27	5,165	5,102	Bunge Ltd. Finance Corp.	3.250%	8/15/26	4,904	4,574
3 McDonald's Corp.	3.375%	5/26/25	5,310	5,134	Campbell Soup Co.	3.950%	3/15/25	16,710	16,324
3 McDonald's Corp.	3.300%	7/1/25	12,488	12,079	Campbell Soup Co.	3.300%	3/19/25	3,825	3,682
3 McDonald's Corp.	1.450%	9/1/25	6,836	6,276	Church & Dwight Co. Inc.	3.150%	8/1/27	3,095	2,892
3 McDonald's Corp.	3.700%	1/30/26	7,616	7,411	Clorox Co.	3.100%	10/1/27	2,190	2,023
3 McDonald's Corp.	3.500%	3/1/27	13,561	12,914	Coca-Cola Co.	1.750%	9/6/24	8,753	8,346
5 Mercedes-Benz Finance North America LLC	0.750%	3/1/24	3,000	2,850	Coca-Cola Co.	3.375%	3/25/27	14,475	13,888
NIKE Inc.	2.400%	3/27/25	11,176	10,674	Coca-Cola Co.	1.450%	6/1/27	7,381	6,519
NIKE Inc.	2.750%	3/27/27	6,465	6,044	Coca-Cola Consolidated Inc.	3.800%	11/25/25	3,095	3,007
O'Reilly Automotive Inc.	3.550%	3/15/26	3,260	3,136	3 Colgate-Palmolive Co.	3.250%	3/15/24	2,729	2,686
O'Reilly Automotive Inc.	3.600%	9/1/27	2,250	2,124	Colgate-Palmolive Co.	3.100%	8/15/27	7,500	7,104
Owens Corning	4.200%	12/1/24	3,643	3,589	Conagra Brands Inc.	4.300%	5/1/24	10,446	10,298
Owens Corning	3.400%	8/15/26	3,141	2,945	Conagra Brands Inc.	4.600%	11/1/25	8,548	8,409
PulteGroup Inc.	5.500%	3/1/26	4,509	4,528	Constellation Brands Inc.	3.600%	5/9/24	875	856
PulteGroup Inc.	5.000%	1/15/27	2,185	2,162	Constellation Brands Inc.	4.750%	11/15/24	10,739	10,669
PVH Corp.	4.625%	7/10/25	4,335	4,186	Constellation Brands Inc.	4.400%	11/15/25	5,360	5,270
Ralph Lauren Corp.	3.750%	9/15/25	3,506	3,406	Constellation Brands Inc.	4.750%	12/1/25	4,192	4,182
Ross Stores Inc.	4.600%	4/15/25	5,304	5,264	Constellation Brands Inc.	3.700%	12/6/26	6,423	6,112
Ross Stores Inc.	0.875%	4/15/26	10,080	8,854	Constellation Brands Inc.	4.350%	5/9/27	4,178	4,066
Snap-on Inc.	3.250%	3/1/27	1,956	1,850	Costco Wholesale Corp.	2.750%	5/18/24	13,021	12,676
Stanley Black & Decker Inc.	3.400%	3/1/26	5,610	5,345	Costco Wholesale Corp.	3.000%	5/18/27	19,656	18,508
Stanley Black & Decker Inc.	4.000%	3/15/60	4,263	3,664	Costco Wholesale Corp.	1.375%	6/20/27	14,680	12,868
Starbucks Corp.	3.800%	8/15/25	7,684	7,517	Diageo Capital plc	2.125%	10/24/24	7,843	7,442
Starbucks Corp.	2.450%	6/15/26	287	266	Diageo Capital plc	1.375%	9/29/25	4,669	4,283
Starbucks Corp.	2.000%	3/12/27	2,644	2,363	Diageo Capital plc	5.300%	10/24/27	10,400	10,643
TJX Cos. Inc.	2.250%	9/15/26	7,246	6,631	Dollar General Corp.	4.250%	9/20/24	1,645	1,624
Toll Brothers Finance Corp.	4.875%	11/15/25	3,846	3,761	Dollar General Corp.	4.150%	11/1/25	5,804	5,663
Toyota Motor Corp.	0.681%	3/25/24	6,095	5,785	Dollar General Corp.	3.875%	4/15/27	4,804	4,582
Toyota Motor Corp.	2.358%	7/2/24	3,522	3,391	Dollar General Corp.	4.625%	11/1/27	2,265	2,225
3 Toyota Motor Corp.	1.339%	3/25/26	9,954	8,925	Dollar Tree Inc.	4.000%	5/15/25	7,904	7,719
3 Toyota Motor Credit Corp.	2.625%	1/10/23	2,592	2,591	Estee Lauder Cos. Inc.	2.000%	12/1/24	1,587	1,505
3 Toyota Motor Credit Corp.	2.700%	1/11/23	8,296	8,276	Estee Lauder Cos. Inc.	3.150%	3/15/27	3,616	3,426
3 Toyota Motor Credit Corp.	0.450%	1/11/24	8,577	8,192	General Mills Inc.	3.650%	2/15/24	2,048	2,017
3 Toyota Motor Credit Corp.	2.900%	4/17/24	4,976	4,845	General Mills Inc.	4.000%	4/17/25	3,396	3,318
3 Toyota Motor Credit Corp.	0.500%	6/18/24	9,361	8,783	General Mills Inc.	3.200%	2/10/27	7,500	7,102
3 Toyota Motor Credit Corp.	0.625%	9/13/24	9,325	8,681	GSK Consumer Healthcare Capital UK plc	3.125%	3/24/25	10,358	9,864
3 Toyota Motor Credit Corp.	4.400%	9/20/24	7,635	7,571	GSK Consumer Healthcare Capital US LLC	3.024%	3/24/24	4,910	4,764
3 Toyota Motor Credit Corp.	1.450%	1/13/25	9,185	8,603	GSK Consumer Healthcare Capital US LLC	3.375%	3/24/27	22,539	21,000
3 Toyota Motor Credit Corp.	1.800%	2/13/25	26,750	25,151	Hershey Co.	2.625%	5/1/23	750	744
3 Toyota Motor Credit Corp.	3.000%	4/1/25	16,281	15,647	Hershey Co.	2.050%	11/15/24	3,457	3,291
3 Toyota Motor Credit Corp.	3.950%	6/30/25	5,475	5,370	Hershey Co.	0.900%	6/1/25	3,445	3,150
3 Toyota Motor Credit Corp.	0.800%	10/16/25	5,960	5,343	Hershey Co.	3.200%	8/21/25	592	570
3 Toyota Motor Credit Corp.	5.400%	11/10/25	5,600	5,686	Hershey Co.	2.300%	8/15/26	3,825	3,513
3 Toyota Motor Credit Corp.	0.800%	1/9/26	7,734	6,904	Hershey Co.	0.650%	6/3/24	5,810	5,479
3 Toyota Motor Credit Corp.	1.125%	6/18/26	9,450	8,361	Ingredient Inc.	3.200%	10/1/26	4,227	3,959
3 Toyota Motor Credit Corp.	1.900%	1/13/27	1,055	943	J M Smucker Co.	3.500%	3/15/25	9,760	9,446
3 Toyota Motor Credit Corp.	3.050%	3/22/27	7,390	6,894	J M Smucker Co.	3.375%	12/15/27	3,000	2,775
3 Toyota Motor Credit Corp.	1.150%	8/13/27	5,170	4,408	JBS USA LUX SA	2.500%	1/15/27	4,595	4,020
3 Toyota Motor Credit Corp.	4.550%	9/20/27	7,385	7,285	Kellogg Co.	2.650%	12/1/23	1,884	1,843
Toyota Motor Credit Corp.	5.450%	11/10/27	10,115	10,354	Kellogg Co.	3.250%	4/1/26	3,656	3,481
VF Corp.	2.400%	4/23/25	6,271	5,885	Keurig Dr Pepper Inc.	0.750%	3/15/24	9,080	8,624
VF Corp.	2.800%	4/23/27	3,780	3,433	Keurig Dr Pepper Inc.	4.417%	5/25/25	6,113	6,049
Whirlpool Corp.	4.000%	3/1/24	1,580	1,556	Keurig Dr Pepper Inc.	3.400%	11/15/25	2,444	2,348
Whirlpool Corp.	3.700%	5/1/25	1,640	1,594	Keurig Dr Pepper Inc.	2.550%	9/15/26	739	677
3 Yale University	0.873%	4/15/25	4,366	4,017	Keurig Dr Pepper Inc.	3.430%	6/15/27	4,717	4,403
				1,132,353	Kimberly-Clark Corp.	3.050%	8/15/25	2,040	1,960
Consumer Staples (1.5%)					Kimberly-Clark Corp.	2.750%	2/15/26	3,146	2,970
Altria Group Inc.	4.000%	1/31/24	9,181	9,087	Kraft Heinz Foods Co.	3.000%	6/1/26	14,200	13,299
Altria Group Inc.	3.800%	2/14/24	4,875	4,789	Kraft Heinz Foods Co.	3.875%	5/15/27	19,309	18,449
Altria Group Inc.	2.350%	5/6/25	4,795	4,510	Kroger Co.	4.000%	2/1/24	1,795	1,773
Altria Group Inc.	4.400%	2/14/26	10,693	10,482	Kroger Co.	3.500%	2/1/26	1,752	1,672
3 Anheuser-Busch Cos. LLC	3.650%	2/1/26	32,809	31,602	Kroger Co.	2.650%	10/15/26	5,207	4,781
Archer-Daniels-Midland Co.	2.500%	8/11/26	2,801	2,599	Kroger Co.	3.700%	8/1/27	1,849	1,747
BAT Capital Corp.	3.222%	8/15/24	8,606	8,298	McCormick & Co. Inc.	3.150%	8/15/24	10,502	10,158
BAT Capital Corp.	2.789%	9/6/24	15,220	14,575	McCormick & Co. Inc.	0.900%	2/15/26	4,742	4,163
BAT Capital Corp.	3.215%	9/6/26	3,462	3,198	McCormick & Co. Inc.	3.400%	8/15/27	4,975	4,643
BAT Capital Corp.	4.700%	4/2/27	1,350	1,297	Mead Johnson Nutrition Co.	4.125%	11/15/25	11,842	11,597
BAT Capital Corp.	3.557%	8/15/27	25,175	22,924	Molson Coors Beverage Co.	3.000%	7/15/26	19,964	18,537
BAT Capital Corp.	2.259%	3/25/28	5,000	4,161	Mondelez International Inc.	2.125%	3/17/24	2,154	2,077
BAT International Finance plc	1.668%	3/25/26	14,632	12,955	Mondelez International Inc.	1.500%	5/4/25	7,817	7,245
Brown-Forman Corp.	3.500%	4/15/25	2,565	2,505	Mondelez International Inc.	2.625%	3/17/27	9,050	8,219
Bunge Ltd. Finance Corp.	1.630%	8/17/25	3,915	3,569					

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PepsiCo Inc.	3.600%	3/1/24	7,037	6,953	Chevron Corp.	1.554%	5/11/25	24,539	22,833
PepsiCo Inc.	2.250%	3/19/25	21,901	20,842	Chevron Corp.	3.326%	11/17/25	6,727	6,507
PepsiCo Inc.	2.750%	4/30/25	8,874	8,499	Chevron Corp.	2.954%	5/16/26	8,780	8,332
PepsiCo Inc.	3.500%	7/17/25	7,688	7,506	Chevron Corp.	1.995%	5/11/27	5,065	4,552
PepsiCo Inc.	2.850%	2/24/26	5,081	4,833	Chevron USA Inc.	3.900%	11/15/24	5,430	5,338
PepsiCo Inc.	2.375%	10/6/26	6,056	5,642	Chevron USA Inc.	0.687%	8/12/25	4,478	4,051
PepsiCo Inc.	2.625%	3/19/27	11,101	10,299	Chevron USA Inc.	1.018%	8/12/27	2,190	1,879
PepsiCo Inc.	3.000%	10/15/27	7,595	7,132	CNOOC Finance 2014 ULC	4.250%	4/30/24	9,076	8,968
Philip Morris International Inc.	2.875%	5/1/24	2,189	2,125	CNOOC Finance 2015 USA LLC	3.500%	5/5/25	8,900	8,576
Philip Morris International Inc.	3.250%	11/10/24	4,939	4,776	Columbia Pipeline Group Inc.	4.500%	6/1/25	3,199	3,154
Philip Morris International Inc.	5.125%	11/15/24	7,119	7,125	ConocoPhillips Co.	2.125%	3/8/24	8,000	7,749
Philip Morris International Inc.	1.500%	5/1/25	8,377	7,749	ConocoPhillips Co.	3.350%	11/15/24	1,500	1,460
Philip Morris International Inc.	3.375%	8/11/25	6,955	6,679	ConocoPhillips Co.	2.400%	3/7/25	8,275	7,867
Philip Morris International Inc.	5.000%	11/17/25	6,539	6,572	ConocoPhillips Co.	3.350%	5/15/25	638	610
Philip Morris International Inc.	2.750%	2/25/26	7,840	7,358	Continental Resources Inc.	3.800%	6/1/24	6,560	6,378
Philip Morris International Inc.	0.875%	5/1/26	3,876	3,406	Coterra Energy Inc.	3.900%	5/15/27	9,362	8,749
Philip Morris International Inc.	5.125%	11/17/27	15,525	15,672	DCP Midstream Operating LP	5.375%	7/15/25	2,583	2,559
Procter & Gamble Co.	3.100%	8/15/23	9,777	9,713	DCP Midstream Operating LP	5.625%	7/15/27	3,660	3,636
Procter & Gamble Co.	0.550%	10/29/25	4,639	4,162	Devon Energy Corp.	5.250%	9/15/24	6,548	6,548
Procter & Gamble Co.	2.700%	2/2/26	2,451	2,326	Devon Energy Corp.	5.850%	12/15/25	2,700	2,752
Procter & Gamble Co.	2.450%	11/3/26	3,275	3,034	Diamondback Energy Inc.	3.250%	12/1/26	4,970	4,630
Procter & Gamble Co.	2.800%	3/25/27	15,589	14,624	Enbridge Energy Partners LP	5.875%	10/15/25	5,222	5,308
Procter & Gamble Co.	2.850%	8/11/27	4,330	4,053	Enbridge Inc.	2.150%	2/16/24	1,615	1,560
Reynolds American Inc.	4.450%	6/12/25	32,341	31,649	Enbridge Inc.	3.500%	6/10/24	7,045	6,854
Sysco Corp.	3.750%	10/1/25	8,436	8,161	Enbridge Inc.	2.500%	1/15/25	4,164	3,940
Sysco Corp.	3.300%	7/15/26	5,736	5,417	Enbridge Inc.	2.500%	2/14/25	2,745	2,593
Target Corp.	3.500%	7/1/24	3,369	3,303	Enbridge Inc.	1.600%	10/4/26	755	661
Target Corp.	2.250%	4/15/25	14,173	13,444	Enbridge Inc.	4.250%	12/1/26	5,775	5,560
Target Corp.	2.500%	4/15/26	11,152	10,448	Enbridge Inc.	3.700%	7/15/27	4,675	4,381
Target Corp.	1.950%	1/15/27	6,835	6,208	Energy Transfer LP	5.875%	1/15/24	17,286	17,330
Tyson Foods Inc.	3.950%	8/15/24	12,094	11,899	Energy Transfer LP	4.900%	2/1/24	5,375	5,309
Tyson Foods Inc.	4.000%	3/1/26	10,200	9,868	Energy Transfer LP	4.250%	4/1/24	6,115	6,004
Unilever Capital Corp.	3.250%	3/7/24	8,190	8,043	Energy Transfer LP	4.500%	4/15/24	8,622	8,502
Unilever Capital Corp.	2.600%	5/5/24	3,800	3,687	Energy Transfer LP	3.900%	5/15/24	5,361	5,224
Unilever Capital Corp.	0.626%	8/12/24	2,775	2,598	Energy Transfer LP	4.050%	3/15/25	5,619	5,445
Unilever Capital Corp.	3.375%	3/22/25	3,008	2,928	Energy Transfer LP	2.900%	5/15/25	11,195	10,548
Unilever Capital Corp.	3.100%	7/30/25	4,940	4,752	Energy Transfer LP	5.950%	12/1/25	6,603	6,701
Unilever Capital Corp.	2.000%	7/28/26	6,372	5,818	Energy Transfer LP	4.750%	1/15/26	7,650	7,465
Walgreens Boots Alliance Inc.	3.800%	11/18/24	5,060	4,935	Energy Transfer LP	3.900%	7/15/26	5,286	4,998
Walgreens Boots Alliance Inc.	3.450%	6/1/26	14,087	13,385	Energy Transfer LP	4.400%	3/15/27	6,968	6,628
Walmart Inc.	3.300%	4/22/24	14,845	14,550	Energy Transfer LP	4.200%	4/15/27	6,320	5,965
Walmart Inc.	2.850%	7/8/24	7,053	6,848	Energy Transfer LP	5.500%	6/1/27	5,952	5,916
Walmart Inc.	2.650%	12/15/24	14,396	13,848	Energy Transfer LP	4.000%	10/1/27	1,500	1,402
Walmart Inc.	3.550%	6/26/25	6,893	6,746	Energy Transfer LP	5.550%	2/15/28	2,700	2,675
Walmart Inc.	3.900%	9/9/25	6,905	6,804	Enterprise Products Operating LLC	3.900%	2/15/24	9,087	8,952
Walmart Inc.	3.050%	7/8/26	6,185	5,941	Enterprise Products Operating LLC	3.750%	2/15/25	15,805	15,369
Walmart Inc.	1.050%	9/17/26	3,840	3,397	Enterprise Products Operating LLC	3.700%	2/15/26	898	865
Walmart Inc.	3.950%	9/9/27	7,025	6,940	Enterprise Products Operating LLC	5.250%	8/16/77	6,220	5,085
				959,046	EOG Resources Inc.	3.150%	4/1/25	5,574	5,378
Energy (1.6%)					EOG Resources Inc.	4.150%	1/15/26	8,277	8,123
Baker Hughes Holdings LLC	2.061%	12/15/26	1,235	1,107	EQT Corp.	6.125%	2/1/25	8,395	8,418
Baker Hughes Holdings LLC	3.337%	12/15/27	5,626	5,205	EQT Corp.	5.678%	10/1/25	1,420	1,417
Boardwalk Pipelines LP	4.950%	12/15/24	3,443	3,405	EQT Corp.	3.125%	5/15/26	4,200	3,867
Boardwalk Pipelines LP	5.950%	6/1/26	9,255	9,388	EQT Corp.	5.700%	4/1/28	1,900	1,889
BP Capital Markets America Inc.	3.796%	9/21/25	9,582	9,409	Exxon Mobil Corp.	3.176%	3/15/24	9,017	8,844
BP Capital Markets America Inc.	3.410%	2/11/26	6,493	6,241	Exxon Mobil Corp.	2.019%	8/16/24	11,759	11,266
BP Capital Markets America Inc.	3.119%	5/4/26	15,389	14,594	Exxon Mobil Corp.	2.709%	3/6/25	11,435	10,941
BP Capital Markets America Inc.	3.017%	1/16/27	8,839	8,241	Exxon Mobil Corp.	2.992%	3/19/25	37,900	36,534
BP Capital Markets America Inc.	3.543%	4/6/27	5,874	5,583	Exxon Mobil Corp.	3.043%	3/1/26	19,652	18,762
BP Capital Markets America Inc.	3.588%	4/14/27	5,988	5,703	Exxon Mobil Corp.	3.294%	3/19/27	3,220	3,090
BP Capital Markets plc	3.279%	9/19/27	1,852	1,740	Halliburton Co.	3.800%	11/15/25	3,579	3,481
Canadian Natural Resources Ltd.	3.800%	4/15/24	1,160	1,139	Hess Corp.	3.500%	7/15/24	4,610	4,475
Canadian Natural Resources Ltd.	3.900%	2/1/25	4,973	4,837	Hess Corp.	4.300%	4/1/27	5,241	5,016
Canadian Natural Resources Ltd.	2.050%	7/15/25	6,741	6,274	HF Sinclair Corp.	5.875%	4/1/26	8,132	8,153
Canadian Natural Resources Ltd.	3.850%	6/1/27	11,060	10,439	Kinder Morgan Energy Partners LP	4.150%	2/1/24	5,735	5,661
Cenovus Energy Inc.	4.250%	4/15/27	4,737	4,539	Kinder Morgan Energy Partners LP	4.300%	5/1/24	11,038	10,898
Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	17,615	17,927	Kinder Morgan Energy Partners LP	4.250%	9/1/24	7,138	7,023
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	15,544	15,632	Kinder Morgan Inc.	4.300%	6/1/25	5,543	5,441
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	13,592	13,451	Kinder Morgan Inc.	1.750%	11/15/26	2,567	2,265
Chevron Corp.	2.895%	3/3/24	10,043	9,818	Magellan Midstream Partners LP	5.000%	3/1/26	3,740	3,720
					Marathon Oil Corp.	4.400%	7/15/27	3,521	3,362
					Marathon Petroleum Corp.	3.625%	9/15/24	6,827	6,647
					Marathon Petroleum Corp.	4.700%	5/1/25	21,874	21,554

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Marathon Petroleum Corp.	5.125%	12/15/26	4,610	4,592	3	Air Lease Corp.	0.700%	2/15/24	4,756	4,495
MPLX LP	4.875%	12/1/24	9,500	9,415		Air Lease Corp.	0.800%	8/18/24	6,895	6,356
MPLX LP	4.000%	2/15/25	5,967	5,782		Air Lease Corp.	4.250%	9/15/24	3,282	3,214
MPLX LP	4.875%	6/1/25	5,410	5,348	3	Air Lease Corp.	2.300%	2/1/25	4,937	4,603
MPLX LP	1.750%	3/1/26	5,434	4,851		Air Lease Corp.	3.250%	3/1/25	11,479	10,901
MPLX LP	4.125%	3/1/27	9,256	8,762		Air Lease Corp.	3.375%	7/1/25	5,058	4,770
MPLX LP	4.250%	12/1/27	979	925	3	Air Lease Corp.	2.875%	1/15/26	7,959	7,369
MPLX LP	4.000%	3/15/28	3,787	3,527	3	Air Lease Corp.	3.750%	6/1/26	6,057	5,674
Northwest Pipeline LLC	4.000%	4/1/27	246	233		Air Lease Corp.	1.875%	8/15/26	5,673	4,938
ONEOK Inc.	2.750%	9/1/24	3,136	3,004		Air Lease Corp.	3.625%	4/1/27	5,210	4,751
ONEOK Inc.	5.850%	1/15/26	3,280	3,326		Air Lease Corp.	5.850%	12/15/27	4,685	4,687
ONEOK Inc.	4.000%	7/13/27	3,535	3,330		Aircastle Ltd.	4.125%	5/1/24	150	145
ONEOK Partners LP	4.900%	3/15/25	8,615	8,498		Aircastle Ltd.	4.250%	6/15/26	5,084	4,786
Ovintiv Exploration Inc.	5.375%	1/1/26	5,447	5,395		Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	3,828	3,651
Phillips 66	0.900%	2/15/24	3,000	2,871		Allstate Corp.	0.750%	12/15/25	3,777	3,355
Phillips 66	3.850%	4/9/25	14,600	14,229		Allstate Corp.	3.280%	12/15/26	4,980	4,727
Phillips 66	1.300%	2/15/26	335	299		Ally Financial Inc.	3.875%	5/21/24	16,110	15,703
5 Phillips 66 Co.	2.450%	12/15/24	3,280	3,086		Ally Financial Inc.	5.125%	9/30/24	13,517	13,402
5 Phillips 66 Co.	3.605%	2/15/25	2,675	2,590		Ally Financial Inc.	4.625%	3/30/25	9,084	8,868
5 Phillips 66 Co.	3.550%	10/1/26	5,246	4,919		Ally Financial Inc.	5.800%	5/1/25	8,336	8,303
Pioneer Natural Resources Co.	1.125%	1/15/26	8,258	7,359		Ally Financial Inc.	4.750%	6/9/27	5,000	4,697
Plains All American Pipeline LP	3.600%	11/1/24	5,865	5,680		Ally Financial Inc.	7.100%	11/15/27	4,050	4,129
Plains All American Pipeline LP	4.650%	10/15/25	8,516	8,339		American Equity Investment Life Holding Co.	5.000%	6/15/27	4,059	3,863
Plains All American Pipeline LP	4.500%	12/15/26	6,664	6,407		American Express Co.	3.400%	2/22/24	12,547	12,323
Sabine Pass Liquefaction LLC	5.750%	5/15/24	24,835	24,844		American Express Co.	3.375%	5/3/24	21,305	20,882
Sabine Pass Liquefaction LLC	5.625%	3/1/25	16,873	16,913		American Express Co.	2.500%	7/30/24	18,389	17,696
Sabine Pass Liquefaction LLC	5.875%	6/30/26	13,133	13,289		American Express Co.	3.000%	10/30/24	16,155	15,638
Sabine Pass Liquefaction LLC	5.000%	3/15/27	11,702	11,480		American Express Co.	3.625%	12/5/24	6,203	6,043
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	4,266	3,910		American Express Co.	2.250%	3/4/25	7,181	6,784
Shell International Finance BV	2.000%	11/7/24	11,201	10,651		American Express Co.	3.950%	8/1/25	12,525	12,274
Shell International Finance BV	3.250%	5/11/25	23,144	22,432		American Express Co.	4.200%	11/6/25	6,693	6,615
Shell International Finance BV	2.875%	5/10/26	5,205	4,905		American Express Co.	3.125%	5/20/26	4,027	3,796
Shell International Finance BV	2.500%	9/12/26	11,162	10,354		American Express Co.	1.650%	11/4/26	9,317	8,257
Spectra Energy Partners LP	4.750%	3/15/24	10,840	10,771		American Express Co.	2.550%	3/4/27	9,845	8,965
Spectra Energy Partners LP	3.500%	3/15/25	5,322	5,120		American Express Co.	5.850%	11/5/27	20,025	20,805
Spectra Energy Partners LP	3.375%	10/15/26	8,246	7,696		American International Group Inc.	4.125%	2/15/24	5,715	5,651
Targa Resources Corp.	5.200%	7/1/27	4,700	4,617		American International Group Inc.	2.500%	6/30/25	8,671	8,169
Targa Resources Partners LP	6.500%	7/15/27	6,500	6,563		American International Group Inc.	3.900%	4/1/26	5,069	4,903
TC PipeLines LP	4.375%	3/13/25	2,310	2,263		Ameriprise Financial Inc.	3.700%	10/15/24	4,874	4,751
TC PipeLines LP	3.900%	5/25/27	5,305	5,014		Ameriprise Financial Inc.	3.000%	4/2/25	8,757	8,390
TotalEnergies Capital International SA	3.700%	1/15/24	13,086	12,912		Aon Corp.	2.850%	5/28/27	6,607	6,049
TotalEnergies Capital International SA	3.750%	4/10/24	5,208	5,142		Aon Global Ltd.	3.500%	6/14/24	6,690	6,533
TotalEnergies Capital International SA	2.434%	1/10/25	4,737	4,525		Aon Global Ltd.	3.875%	12/15/25	5,324	5,190
TransCanada PipeLines Ltd.	1.000%	10/12/24	10,150	9,402		Arch Capital Finance LLC	4.011%	12/15/26	3,570	3,410
TransCanada PipeLines Ltd.	4.875%	1/15/26	2,274	2,262		Ares Capital Corp.	4.200%	6/10/24	4,706	4,544
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,098	7,570		Ares Capital Corp.	4.250%	3/1/25	3,887	3,691
Williams Cos. Inc.	4.300%	3/4/24	12,175	12,015		Ares Capital Corp.	3.250%	7/15/25	8,671	7,977
Williams Cos. Inc.	4.550%	6/24/24	9,476	9,371		Ares Capital Corp.	3.875%	1/15/26	13,075	12,002
Williams Cos. Inc.	3.900%	1/15/25	4,972	4,845		Ares Capital Corp.	2.150%	7/15/26	6,484	5,499
Williams Cos. Inc.	4.000%	9/15/25	15,299	14,866		Assurant Inc.	2.875%	6/15/27	585	496
Williams Cos. Inc.	3.750%	6/15/27	9,135	8,610		Assured Guaranty US Holdings Inc.	4.200%	9/27/23	1,726	1,706
				1,024,374	3	Australia & New Zealand Banking Group Ltd.	5.000%	7/1/24	1,799	1,791
Financials (11.6%)						Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	3,667	3,564
AerCap Ireland Capital DAC	4.875%	1/16/24	6,385	6,324		Bain Capital Specialty Finance Inc.	2.950%	3/10/26	2,931	2,526
AerCap Ireland Capital DAC	3.150%	2/15/24	13,618	13,208		Bain Capital Specialty Finance Inc.	2.550%	10/13/26	2,423	1,993
AerCap Ireland Capital DAC	2.875%	8/14/24	5,575	5,275		Banco Bilbao Vizcaya Argentaria SA	1.125%	9/18/25	6,028	5,392
AerCap Ireland Capital DAC	1.650%	10/29/24	27,495	25,390		Banco Bilbao Vizcaya Argentaria SA	5.862%	9/14/26	3,200	3,197
AerCap Ireland Capital DAC	3.500%	1/15/25	5,593	5,340		Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	6,800	6,823
AerCap Ireland Capital DAC	6.500%	7/15/25	16,820	17,087		Banco Santander SA	2.706%	6/27/24	10,526	10,104
AerCap Ireland Capital DAC	4.450%	10/1/25	10,448	10,057		Banco Santander SA	2.746%	5/28/25	17,535	16,417
AerCap Ireland Capital DAC	1.750%	1/30/26	13,548	11,940		Banco Santander SA	5.147%	8/18/25	24,545	24,308
AerCap Ireland Capital DAC	4.450%	4/3/26	2,151	2,062		Banco Santander SA	5.179%	11/19/25	8,785	8,674
AerCap Ireland Capital DAC	2.450%	10/29/26	56,335	49,268		Banco Santander SA	1.849%	3/25/26	10,970	9,740
AerCap Ireland Capital DAC	3.650%	7/21/27	300	272		Banco Santander SA	4.250%	4/11/27	14,181	13,511
Affiliated Managers Group Inc.	4.250%	2/15/24	3,965	3,918		Banco Santander SA	5.294%	8/18/27	8,645	8,434
Affiliated Managers Group Inc.	3.500%	8/1/25	4,281	4,113		Banco Santander SA	1.722%	9/14/27	8,799	7,522
Aflac Inc.	1.125%	3/15/26	4,218	3,736		Banco Santander SA	4.175%	3/24/28	7,015	6,501
Aflac Inc.	2.875%	10/15/26	3,905	3,631		Bank of America Corp.	4.125%	1/22/24	4,427	4,387
3 Air Lease Corp.	4.250%	2/1/24	3,615	3,552	3					

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
3	Bank of America Corp.	4.000%	4/1/24	8,100	7,998	Bank of Nova Scotia	1.350%	6/24/26	4,625	4,103	
3	Bank of America Corp.	1.486%	5/19/24	8,299	8,169	Bank of Nova Scotia	2.700%	8/3/26	12,436	11,517	
3	Bank of America Corp.	4.200%	8/26/24	17,423	17,154	Bank of Nova Scotia	1.300%	9/15/26	8,726	7,630	
3	Bank of America Corp.	4.000%	1/22/25	19,245	18,837	Bank of Nova Scotia	2.951%	3/11/27	10,000	9,214	
	Bank of America Corp.	1.843%	2/4/25	2,183	2,091	BankUnited Inc.	4.875%	11/17/25	3,507	3,450	
3	Bank of America Corp.	3.458%	3/15/25	5,023	4,894	3	Barclays Bank plc	3.750%	5/15/24	2,510	2,465
3	Bank of America Corp.	3.950%	4/21/25	31,109	30,306	Barclays plc	4.375%	9/11/24	4,568	4,470	
3	Bank of America Corp.	0.976%	4/22/25	20,266	18,995	Barclays plc	3.650%	3/16/25	8,785	8,432	
	Bank of America Corp.	3.841%	4/25/25	6,592	6,435	3	Barclays plc	3.932%	5/7/25	9,554	9,263
3	Bank of America Corp.	3.875%	8/1/25	5,887	5,731	Barclays plc	4.375%	1/12/26	20,006	19,304	
3	Bank of America Corp.	0.981%	9/25/25	16,159	14,905	3	Barclays plc	2.852%	5/7/26	9,226	8,566
3	Bank of America Corp.	3.093%	10/1/25	26,229	25,129	Barclays plc	5.200%	5/12/26	18,445	17,925	
3	Bank of America Corp.	2.456%	10/22/25	27,731	26,199	Barclays plc	5.304%	8/9/26	7,450	7,399	
3	Bank of America Corp.	1.530%	12/6/25	13,097	12,082	Barclays plc	7.325%	11/2/26	5,000	5,184	
3	Bank of America Corp.	3.366%	1/23/26	18,331	17,486	Barclays plc	2.279%	11/24/27	10,431	9,041	
3	Bank of America Corp.	2.015%	2/13/26	33,949	31,478	Barclays plc	5.501%	8/9/28	12,461	12,116	
3	Bank of America Corp.	4.450%	3/3/26	5,501	5,390	Barclays plc	7.385%	11/2/28	16,250	16,902	
3	Bank of America Corp.	3.384%	4/2/26	13,615	12,999	Berkshire Hathaway Finance Corp.	2.300%	3/15/27	1,250	1,155	
3	Bank of America Corp.	3.500%	4/19/26	6,271	5,988	Berkshire Hathaway Inc.	3.125%	3/15/26	20,731	19,891	
3	Bank of America Corp.	1.319%	6/19/26	53,288	48,000	BGC Partners Inc.	3.750%	10/1/24	2,542	2,430	
	Bank of America Corp.	6.220%	9/15/26	1,834	1,899	BlackRock Inc.	3.500%	3/18/24	6,748	6,642	
3	Bank of America Corp.	4.250%	10/22/26	18,242	17,638	BlackRock Inc.	3.200%	3/15/27	660	625	
3	Bank of America Corp.	1.197%	10/24/26	16,497	14,695	Blackstone Private Credit Fund	2.350%	11/22/24	5,145	4,709	
3	Bank of America Corp.	1.658%	3/11/27	35,019	30,946	5	Blackstone Private Credit Fund	7.050%	9/29/25	2,590	2,567
3	Bank of America Corp.	3.559%	4/23/27	33,642	31,523	Blackstone Private Credit Fund	2.625%	12/15/26	11,985	9,926	
	Bank of America Corp.	1.734%	7/22/27	75,440	66,126	Blackstone Private Credit Fund	3.250%	3/15/27	12,414	10,462	
3	Bank of America Corp.	4.183%	11/25/27	20,964	19,911	Blackstone Secured Lending Fund	3.625%	1/15/26	4,467	4,110	
3	Bank of America Corp.	3.824%	1/20/28	17,408	16,251	Blackstone Secured Lending Fund	2.750%	9/16/26	7,645	6,695	
	Bank of America Corp.	2.551%	2/4/28	10,369	9,209	Blackstone Secured Lending Fund	2.125%	2/15/27	619	512	
	Bank of America Corp.	4.376%	4/27/28	25,445	24,328	3	BNP Paribas SA	4.250%	10/15/24	7,735	7,555
	Bank of America Corp.	4.948%	7/22/28	40,814	39,885	BPCE SA	4.000%	4/15/24	6,228	6,122	
	Bank of America Corp.	6.204%	11/10/28	20,400	21,000	3	BPCE SA	3.375%	12/2/26	3,090	2,898
3	Bank of America Corp.	3.419%	12/20/28	5,000	4,535	Brookfield Corp.	4.000%	1/15/25	4,736	4,626	
	Bank of Montreal	0.450%	12/8/23	10,841	10,397	Brookfield Finance Inc.	4.000%	4/1/24	5,069	4,981	
3	Bank of Montreal	3.300%	2/5/24	10,036	9,849	Brookfield Finance Inc.	4.250%	6/2/26	2,748	2,650	
3	Bank of Montreal	2.150%	3/8/24	5,355	5,176	Brown & Brown Inc.	4.200%	9/15/24	4,204	4,125	
3	Bank of Montreal	2.500%	6/28/24	8,266	7,958	Canadian Imperial Bank of Commerce	0.500%	12/14/23	9,936	9,520	
3	Bank of Montreal	4.250%	9/14/24	1,195	1,179	Canadian Imperial Bank of Commerce	3.100%	4/2/24	5,540	5,406	
3	Bank of Montreal	1.500%	1/10/25	3,865	3,606	Canadian Imperial Bank of Commerce	1.000%	10/18/24	5,352	4,989	
3	Bank of Montreal	1.850%	5/1/25	13,628	12,730	Canadian Imperial Bank of Commerce	2.250%	1/28/25	6,873	6,486	
3	Bank of Montreal	3.700%	6/7/25	8,013	7,776	Canadian Imperial Bank of Commerce	3.300%	4/7/25	6,533	6,270	
3	Bank of Montreal	1.250%	9/15/26	11,413	10,001	Canadian Imperial Bank of Commerce	3.945%	8/4/25	10,945	10,701	
3	Bank of Montreal	0.949%	1/22/27	14,650	12,943	Canadian Imperial Bank of Commerce	0.950%	10/23/25	4,285	3,847	
3	Bank of Montreal	2.650%	3/8/27	15,325	14,011	Canadian Imperial Bank of Commerce	1.250%	6/22/26	6,485	5,701	
3	Bank of Montreal	4.700%	9/14/27	3,800	3,762	Canadian Imperial Bank of Commerce	3.450%	4/7/27	2,081	1,956	
3	Bank of Montreal	4.338%	10/5/28	4,520	4,431	Capital One Financial Corp.	3.900%	1/29/24	5,325	5,258	
3	Bank of Montreal	4.800%	Perpetual	117	108	Capital One Financial Corp.	3.750%	4/24/24	7,369	7,232	
3	Bank of New York Mellon	5.224%	11/21/25	7,907	7,900	Capital One Financial Corp.	3.300%	10/30/24	16,685	16,103	
3	Bank of New York Mellon Corp.	0.350%	12/7/23	7,812	7,489	Capital One Financial Corp.	3.200%	2/5/25	9,386	9,038	
3	Bank of New York Mellon Corp.	0.500%	4/26/24	6,204	5,856	Capital One Financial Corp.	4.250%	4/30/25	21,557	21,153	
	Bank of New York Mellon Corp.	3.400%	5/15/24	4,885	4,785	Capital One Financial Corp.	4.166%	5/9/25	9,148	8,935	
3	Bank of New York Mellon Corp.	3.250%	9/11/24	9,934	9,662	Capital One Financial Corp.	4.200%	10/29/25	12,955	12,522	
3	Bank of New York Mellon Corp.	2.100%	10/24/24	6,125	5,841	Capital One Financial Corp.	2.636%	3/3/26	9,075	8,509	
3	Bank of New York Mellon Corp.	3.000%	2/24/25	3,735	3,601	Capital One Financial Corp.	3.750%	7/28/26	7,017	6,624	
3	Bank of New York Mellon Corp.	1.600%	4/24/25	6,738	6,261	Capital One Financial Corp.	3.750%	3/9/27	9,405	8,931	
3	Bank of New York Mellon Corp.	2.800%	5/4/26	5,510	5,167	Capital One Financial Corp.	4.927%	5/10/28	6,680	6,471	
3	Bank of New York Mellon Corp.	4.414%	7/24/26	16,485	16,247	3	Capital One NA	2.280%	1/28/26	647	605
3	Bank of New York Mellon Corp.	2.450%	8/17/26	1,155	1,063	Cboe Global Markets Inc.	3.650%	1/12/27	5,435	5,200	
3	Bank of New York Mellon Corp.	2.050%	1/26/27	3,884	3,496	Charles Schwab Corp.	3.550%	2/1/24	3,532	3,481	
3	Bank of New York Mellon Corp.	3.250%	5/16/27	8,728	8,211	Charles Schwab Corp.	0.750%	3/18/24	19,935	18,948	
3	Bank of New York Mellon Corp.	3.442%	2/7/28	7,676	7,203	Charles Schwab Corp.	3.750%	4/1/24	3,965	3,904	
	Bank of New York Mellon Corp.	5.802%	10/25/28	9,000	9,294	Charles Schwab Corp.	3.000%	3/10/25	3,020	2,903	
	Bank of Nova Scotia	3.400%	2/11/24	16,332	16,049	Charles Schwab Corp.	4.200%	3/24/25	5,525	5,465	
	Bank of Nova Scotia	2.440%	3/11/24	4,775	4,623	Charles Schwab Corp.	3.625%	4/1/25	2,019	1,966	
	Bank of Nova Scotia	0.700%	4/15/24	12,383	11,698	Charles Schwab Corp.	3.850%	5/21/25	7,268	7,097	
	Bank of Nova Scotia	0.650%	7/31/24	801	747						
	Bank of Nova Scotia	5.250%	12/6/24	7,600	7,608						
	Bank of Nova Scotia	1.450%	1/10/25	3,375	3,141						
	Bank of Nova Scotia	2.200%	2/3/25	19,104	17,995						
	Bank of Nova Scotia	3.450%	4/11/25	13,067	12,592						
	Bank of Nova Scotia	1.300%	6/11/25	2,065	1,892						
	Bank of Nova Scotia	4.500%	12/16/25	8,312	8,155						
	Bank of Nova Scotia	1.050%	3/2/26	6,624	5,862						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Charles Schwab Corp.	0.900%	3/11/26	1,881	1,666		Deutsche Bank AG	2.129%	11/24/26	7,908	6,976
Charles Schwab Corp.	1.150%	5/13/26	25,345	22,531		Deutsche Bank AG	5.371%	9/9/27	1,347	1,355
Charles Schwab Corp.	3.200%	3/2/27	4,313	4,057		Deutsche Bank AG	2.311%	11/16/27	13,814	11,736
Charles Schwab Corp.	2.450%	3/3/27	10,712	9,790		Deutsche Bank AG	2.552%	1/7/28	10,048	8,554
Chubb INA Holdings Inc.	3.350%	5/15/24	7,558	7,396		Discover Bank	2.450%	9/12/24	15,664	14,883
Chubb INA Holdings Inc.	3.150%	3/15/25	15,453	14,918		Discover Bank	4.250%	3/13/26	2,591	2,478
Chubb INA Holdings Inc.	3.350%	5/3/26	8,634	8,274		Discover Bank	3.450%	7/27/26	165	152
³ Citibank NA	3.650%	1/23/24	9,658	9,529		Discover Financial Services	3.950%	11/6/24	2,746	2,674
Citigroup Inc.	3.750%	6/16/24	5,449	5,360		Discover Financial Services	3.750%	3/4/25	3,540	3,409
Citigroup Inc.	4.000%	8/5/24	365	359		Discover Financial Services	4.500%	1/30/26	3,469	3,362
Citigroup Inc.	3.875%	3/26/25	7,031	6,842		Discover Financial Services	4.100%	2/9/27	14,100	13,271
³ Citigroup Inc.	3.352%	4/24/25	23,555	22,836		Eaton Vance Corp.	3.500%	4/6/27	3,212	2,991
Citigroup Inc.	3.300%	4/27/25	4,245	4,107		Fifth Third Bancorp	4.300%	1/16/24	14,897	14,755
Citigroup Inc.	0.981%	5/1/25	7,442	6,967		Fifth Third Bancorp	3.650%	1/25/24	12,023	11,846
Citigroup Inc.	4.140%	5/24/25	15,649	15,410		Fifth Third Bancorp	2.375%	1/28/25	6,694	6,349
Citigroup Inc.	4.400%	6/10/25	26,952	26,456		Fifth Third Bancorp	2.550%	5/5/27	1,702	1,532
Citigroup Inc.	5.500%	9/13/25	13,581	13,658		Fifth Third Bancorp	1.707%	11/1/27	4,155	3,667
Citigroup Inc.	3.700%	1/12/26	15,512	14,925		Fifth Third Bancorp	4.055%	4/25/28	3,850	3,657
Citigroup Inc.	2.014%	1/25/26	13,096	12,127		Fifth Third Bank NA	3.850%	3/15/26	15,186	14,497
Citigroup Inc.	4.600%	3/9/26	12,353	12,155		Fifth Third Bank NA	2.250%	2/1/27	6,171	5,566
³ Citigroup Inc.	3.106%	4/8/26	48,389	45,768		First American Financial Corp.	4.600%	11/15/24	1,819	1,790
Citigroup Inc.	3.400%	5/1/26	13,832	13,132		First Horizon Corp.	4.000%	5/26/25	2,671	2,596
Citigroup Inc.	5.610%	9/29/26	3,636	3,646		First-Citizens Bank & Trust Co.	2.969%	9/27/25	4,900	4,625
Citigroup Inc.	3.200%	10/21/26	4,026	3,732		Franklin BSP Lending Corp.	3.250%	3/30/26	3,350	2,926
Citigroup Inc.	4.300%	11/20/26	5,619	5,423		Franklin Resources Inc.	2.850%	3/30/25	4,829	4,602
Citigroup Inc.	1.122%	1/28/27	12,568	10,958		FS KKR Capital Corp.	4.625%	7/15/24	7,151	6,922
Citigroup Inc.	1.462%	6/9/27	1,383	1,200		FS KKR Capital Corp.	4.125%	2/1/25	3,547	3,333
³ Citigroup Inc.	4.450%	9/29/27	13,077	12,491		FS KKR Capital Corp.	3.400%	1/15/26	4,859	4,315
³ Citigroup Inc.	3.887%	1/10/28	21,507	20,101		FS KKR Capital Corp.	2.625%	1/15/27	2,424	2,026
³ Citigroup Inc.	3.070%	2/24/28	65,515	59,115		GATX Corp.	3.900%	3/30/23	2,475	2,460
³ Citigroup Inc.	4.658%	5/24/28	29,991	28,998		GATX Corp.	3.250%	3/30/25	1,980	1,889
³ Citigroup Inc.	3.668%	7/24/28	10,645	9,777		GATX Corp.	3.250%	9/15/26	2,010	1,871
³ Citigroup Inc.	3.520%	10/27/28	15,000	13,662		GATX Corp.	3.850%	3/30/27	3,497	3,270
³ Citizens Bank NA	2.250%	4/28/25	3,555	3,311		GE Capital Funding LLC	3.450%	5/15/25	12,645	12,149
Citizens Bank NA	4.119%	5/23/25	2,279	2,232		GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	395	378
³ Citizens Bank NA	6.064%	10/24/25	5,220	5,275		Goldman Sachs BDC Inc.	3.750%	2/10/25	3,315	3,190
Citizens Bank NA	3.750%	2/18/26	3,141	3,011		Goldman Sachs BDC Inc.	2.875%	1/15/26	3,434	3,153
Citizens Bank NA	4.575%	8/9/28	5,100	4,920		Goldman Sachs Group Inc.	3.625%	2/20/24	21,575	21,209
Citizens Financial Group Inc.	2.850%	7/27/26	3,958	3,663		Goldman Sachs Group Inc.	4.000%	3/3/24	15,947	15,744
Citizens Financial Group Inc.	4.300%	2/11/31	3,964	3,628		Goldman Sachs Group Inc.	3.000%	3/15/24	11,005	10,732
CME Group Inc.	3.000%	3/15/25	6,853	6,628		Goldman Sachs Group Inc.	3.850%	7/8/24	10,870	10,664
CNA Financial Corp.	3.950%	5/15/24	3,728	3,664		Goldman Sachs Group Inc.	3.500%	1/23/25	6,879	6,656
CNA Financial Corp.	4.500%	3/1/26	2,379	2,348		Goldman Sachs Group Inc.	1.757%	1/24/25	25,225	24,141
CNA Financial Corp.	3.450%	8/15/27	3,933	3,650		Goldman Sachs Group Inc.	3.500%	4/1/25	39,800	38,315
CNO Financial Group Inc.	5.250%	5/30/25	7,675	7,627		Goldman Sachs Group Inc.	3.750%	5/22/25	21,843	21,145
³ Comerica Bank	2.500%	7/23/24	3,104	2,980		Goldman Sachs Group Inc.	3.272%	9/29/25	38,441	36,967
Cooperatieve Rabobank UA	0.375%	1/12/24	2,684	2,558		Goldman Sachs Group Inc.	4.250%	10/21/25	28,635	28,009
Cooperatieve Rabobank UA	3.875%	8/22/24	4,600	4,520		Goldman Sachs Group Inc.	3.750%	2/25/26	15,555	14,991
Cooperatieve Rabobank UA	1.375%	1/10/25	5,558	5,201		Goldman Sachs Group Inc.	3.500%	11/16/26	2,384	2,240
³ Cooperatieve Rabobank UA	3.375%	5/21/25	18,141	17,589		Goldman Sachs Group Inc.	1.093%	12/9/26	13,467	11,889
Cooperatieve Rabobank UA	4.375%	8/4/25	11,826	11,539		Goldman Sachs Group Inc.	5.950%	1/15/27	7,519	7,718
Cooperatieve Rabobank UA	3.750%	7/21/26	8,041	7,573		Goldman Sachs Group Inc.	3.850%	1/26/27	18,997	18,088
⁵ Corebridge Financial Inc.	3.500%	4/4/25	365	350		Goldman Sachs Group Inc.	1.431%	3/9/27	17,115	14,975
⁵ Corebridge Financial Inc.	3.650%	4/5/27	32,845	30,597		Goldman Sachs Group Inc.	1.542%	9/10/27	12,435	10,743
Credit Suisse AG	1.000%	5/5/23	7,214	7,063		Goldman Sachs Group Inc.	1.948%	10/21/27	57,723	50,376
Credit Suisse AG	0.495%	2/2/24	9,525	8,842		Goldman Sachs Group Inc.	2.640%	2/24/28	50,440	44,878
³ Credit Suisse AG	3.625%	9/9/24	22,304	20,817		Goldman Sachs Group Inc.	3.615%	3/15/28	24,429	22,682
Credit Suisse AG	3.700%	2/21/25	6,760	6,227		Goldman Sachs Group Inc.	4.482%	8/23/28	19,375	18,532
Credit Suisse AG	2.950%	4/9/25	23,233	20,960		Golub Capital BDC Inc.	3.375%	4/15/24	6,300	6,043
Credit Suisse AG	1.250%	8/7/26	7,655	6,180		Golub Capital BDC Inc.	2.500%	8/24/26	4,435	3,768
Credit Suisse Group AG	3.750%	3/26/25	18,622	16,817		Hanover Insurance Group Inc.	4.500%	4/15/26	2,655	2,587
Credit Suisse Group AG	4.550%	4/17/26	7,096	6,313		Hercules Capital Inc.	2.625%	9/16/26	105	89
Deutsche Bank AG	0.898%	5/28/24	2,570	2,404		Hercules Capital Inc.	3.375%	1/20/27	360	308
³ Deutsche Bank AG	3.700%	5/30/24	19,590	19,013		HSBC Holdings plc	4.250%	3/14/24	14,585	14,332
Deutsche Bank AG	3.700%	5/30/24	1,615	1,588		HSBC Holdings plc	3.950%	5/18/24	15,853	15,717
³ Deutsche Bank AG	2.222%	9/18/24	19,288	18,624		HSBC Holdings plc	3.803%	3/11/25	41,609	40,526
Deutsche Bank AG	1.447%	4/1/25	9,591	8,913		HSBC Holdings plc	0.976%	5/24/25	5,180	4,792
Deutsche Bank AG	4.500%	4/1/25	12,776	12,161		HSBC Holdings plc	4.250%	8/18/25	6,539	6,296
³ Deutsche Bank AG	3.961%	11/26/25	3,652	3,492		HSBC Holdings plc	2.633%	11/7/25	33,045	31,126
Deutsche Bank AG	4.100%	1/13/26	160	154		HSBC Holdings plc	4.180%	12/9/25	5,519	5,357
³ Deutsche Bank AG	4.100%	1/13/26	3,460	3,306		HSBC Holdings plc	4.300%	3/8/26	30,173	29,197
Deutsche Bank AG	1.686%	3/19/26	8,498	7,625		HSBC Holdings plc	2.999%	3/10/26	13,729	12,903
Deutsche Bank AG	6.119%	7/14/26	5,742	5,712						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
3	HSBC Holdings plc	1.645%	4/18/26	14,486	13,080	3	KeyCorp	4.150%	10/29/25	4,586	4,476
	HSBC Holdings plc	3.900%	5/25/26	31,593	30,132	3	KeyCorp	2.250%	4/6/27	8,409	7,477
3	HSBC Holdings plc	2.099%	6/4/26	33,757	30,771		Landesbank Baden-Wuerttemberg	7.625%	2/1/23	2,623	2,627
3	HSBC Holdings plc	4.292%	9/12/26	14,254	13,677		Lazard Group LLC	3.750%	2/13/25	3,120	3,014
	HSBC Holdings plc	4.375%	11/23/26	11,394	10,952		Lazard Group LLC	3.625%	3/1/27	2,445	2,265
	HSBC Holdings plc	1.589%	5/24/27	16,993	14,645		Legg Mason Inc.	4.750%	3/15/26	3,934	3,939
	HSBC Holdings plc	2.251%	11/22/27	20,969	18,165		Lincoln National Corp.	3.350%	3/9/25	3,284	3,158
3	HSBC Holdings plc	4.041%	3/13/28	20,621	19,019		Lincoln National Corp.	3.625%	12/12/26	4,674	4,389
	HSBC Holdings plc	4.755%	6/9/28	5,210	4,934		Lloyds Banking Group plc	3.900%	3/12/24	3,060	3,003
	HSBC Holdings plc	5.210%	8/11/28	20,546	19,786		Lloyds Banking Group plc	4.500%	11/4/24	6,862	6,702
	HSBC Holdings plc	7.390%	11/3/28	25,500	26,763		Lloyds Banking Group plc	4.450%	5/8/25	1,777	1,742
	HSBC USA Inc.	3.750%	5/24/24	3,320	3,258	3	Lloyds Banking Group plc	3.870%	7/9/25	35,309	34,219
	HSBC USA Inc.	3.500%	6/23/24	4,631	4,508		Lloyds Banking Group plc	4.582%	12/10/25	325	314
	Huntington Bancshares Inc.	2.625%	8/6/24	11,446	10,992	3	Lloyds Banking Group plc	2.438%	2/5/26	7,940	7,377
	Huntington Bancshares Inc.	4.000%	5/15/25	8,202	7,996		Lloyds Banking Group plc	3.511%	3/18/26	6,225	5,918
	Huntington Bancshares Inc.	4.443%	8/4/28	4,750	4,515		Lloyds Banking Group plc	4.650%	3/24/26	11,309	10,811
	Huntington National Bank	4.008%	5/16/25	2,760	2,703		Lloyds Banking Group plc	4.716%	8/11/26	24,716	24,144
	Huntington National Bank	5.699%	11/18/25	5,700	5,717		Lloyds Banking Group plc	3.750%	1/11/27	2,740	2,550
	Huntington National Bank	4.552%	5/17/28	4,400	4,242		Lloyds Banking Group plc	1.627%	5/11/27	6,096	5,272
	ING Groep NV	3.550%	4/9/24	4,604	4,505		Lloyds Banking Group plc	3.750%	3/18/28	11,265	10,386
	ING Groep NV	3.869%	3/28/26	10,470	10,050	3	Lloyds Banking Group plc	3.574%	11/7/28	3,535	3,179
	ING Groep NV	3.950%	3/29/27	8,156	7,693		M&T Bank Corp.	4.000%	7/15/24	750	735
	ING Groep NV	1.726%	4/1/27	4,235	3,730		M&T Bank Corp.	4.553%	8/16/28	3,950	3,824
	ING Groep NV	4.017%	3/28/28	12,900	12,048		Main Street Capital Corp.	5.200%	5/1/24	4,250	4,185
	Intercontinental Exchange Inc.	3.650%	5/23/25	10,715	10,486		Main Street Capital Corp.	3.000%	7/14/26	3,981	3,434
	Intercontinental Exchange Inc.	3.750%	12/1/25	10,246	9,976	3	Manufacturers & Traders Trust Co.	2.900%	2/6/25	5,681	5,441
	Intercontinental Exchange Inc.	3.100%	9/15/27	3,509	3,257		Manufacturers & Traders Trust Co.	5.400%	11/21/25	6,910	6,954
	Intercontinental Exchange Inc.	4.000%	9/15/27	11,415	11,027	3	Manufacturers & Traders Trust Co.	3.400%	8/17/27	2,773	2,530
	Invesco Finance plc	4.000%	1/30/24	4,000	3,968		Manulife Financial Corp.	4.150%	3/4/26	4,047	3,940
	Invesco Finance plc	3.750%	1/15/26	775	744		Manulife Financial Corp.	2.484%	5/19/27	7,979	7,180
	Janus Henderson US Holdings Inc.	4.875%	8/1/25	2,636	2,593	3	Manulife Financial Corp.	4.061%	2/24/32	5,277	4,808
	Jefferies Financial Group Inc.	4.850%	1/15/27	5,907	5,806		Markel Corp.	3.500%	11/1/27	1,675	1,544
	Jefferies Financial Group Inc.	6.450%	6/8/27	1,050	1,088		Marsh & McLennan Cos. Inc.	4.050%	10/15/23	2,000	1,974
	JPMorgan Chase & Co.	3.875%	2/1/24	7,532	7,445		Marsh & McLennan Cos. Inc.	3.875%	3/15/24	11,644	11,482
	JPMorgan Chase & Co.	3.625%	5/13/24	18,677	18,363		Marsh & McLennan Cos. Inc.	3.500%	6/3/24	4,096	4,011
3	JPMorgan Chase & Co.	1.514%	6/1/24	1,340	1,318		Marsh & McLennan Cos. Inc.	3.500%	3/10/25	6,014	5,839
	JPMorgan Chase & Co.	3.875%	9/10/24	14,462	14,147		Marsh & McLennan Cos. Inc.	3.750%	3/14/26	4,209	4,083
	JPMorgan Chase & Co.	3.125%	1/23/25	4,320	4,170		Mastercard Inc.	3.375%	4/1/24	8,087	7,940
	JPMorgan Chase & Co.	0.563%	2/16/25	4,003	3,776		Mastercard Inc.	2.000%	3/3/25	6,359	6,026
3	JPMorgan Chase & Co.	3.220%	3/1/25	18,729	18,203		Mastercard Inc.	2.950%	11/21/26	8,735	8,242
	JPMorgan Chase & Co.	0.824%	6/1/25	21,439	19,997		Mastercard Inc.	3.300%	3/26/27	11,674	11,126
	JPMorgan Chase & Co.	0.969%	6/23/25	8,797	8,203		Mercury General Corp.	4.400%	3/15/27	3,240	3,038
	JPMorgan Chase & Co.	3.900%	7/15/25	7,560	7,397	3	MetLife Inc.	4.368%	9/15/23	10,988	10,940
	JPMorgan Chase & Co.	7.750%	7/15/25	1,445	1,548		MetLife Inc.	3.600%	4/10/24	7,847	7,707
	JPMorgan Chase & Co.	0.768%	8/9/25	2,324	2,144		MetLife Inc.	3.000%	3/1/25	4,020	3,872
3	JPMorgan Chase & Co.	2.301%	10/15/25	24,434	23,001		MetLife Inc.	3.600%	11/13/25	5,704	5,545
	JPMorgan Chase & Co.	1.561%	12/10/25	18,754	17,353		Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	4,078	3,997
	JPMorgan Chase & Co.	5.546%	12/15/25	15,000	15,001		Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	12,703	12,422
	JPMorgan Chase & Co.	2.595%	2/24/26	3,080	2,897		Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	5,027	4,836
3	JPMorgan Chase & Co.	2.005%	3/13/26	36,346	33,639		Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	29,671	27,780
	JPMorgan Chase & Co.	3.300%	4/1/26	3,125	2,966		Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	10,956	9,950
3	JPMorgan Chase & Co.	2.083%	4/22/26	68,930	63,962		Mitsubishi UFJ Financial Group Inc.	4.788%	7/18/25	11,807	11,679
	JPMorgan Chase & Co.	4.080%	4/26/26	4,230	4,113		Mitsubishi UFJ Financial Group Inc.	0.953%	7/19/25	16,955	15,758
	JPMorgan Chase & Co.	3.200%	6/15/26	2,767	2,616		Mitsubishi UFJ Financial Group Inc.	5.063%	9/12/25	7,700	7,651
	JPMorgan Chase & Co.	2.950%	10/1/26	12,172	11,355		Mitsubishi UFJ Financial Group Inc.	0.962%	10/11/25	1,101	1,012
	JPMorgan Chase & Co.	7.625%	10/15/26	4,920	5,380		Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	6,058	5,791
	JPMorgan Chase & Co.	1.045%	11/19/26	26,593	23,480		Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	5,795	5,301
	JPMorgan Chase & Co.	4.125%	12/15/26	28,194	27,264		Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	41,302	35,860
3	JPMorgan Chase & Co.	3.960%	1/29/27	17,894	17,082		Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	10,336	9,509
	JPMorgan Chase & Co.	1.040%	2/4/27	42,736	37,213		Mitsubishi UFJ Financial Group Inc.	1.640%	10/13/27	19,785	17,114
	JPMorgan Chase & Co.	1.578%	4/22/27	80,650	70,984		Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	5,345	4,710
	JPMorgan Chase & Co.	8.000%	4/29/27	1,140	1,274		Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	4,860	4,579
	JPMorgan Chase & Co.	1.470%	9/22/27	31,758	27,450		Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	24,010	23,438
3	JPMorgan Chase & Co.	3.782%	2/1/28	27,224	25,464		Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	4,950	4,905
	JPMorgan Chase & Co.	2.947%	2/24/28	16,817	15,223	3	Mizuho Financial Group Inc.	0.849%	9/8/24	6,096	5,881
	JPMorgan Chase & Co.	4.323%	4/26/28	14,245	13,580	3	Mizuho Financial Group Inc.	3.922%	9/11/24	4,925	4,845
3	JPMorgan Chase & Co.	3.540%	5/1/28	270	249	3	Mizuho Financial Group Inc.	2.839%	7/16/25	3,411	3,250
	JPMorgan Chase & Co.	4.851%	7/25/28	29,730	29,025	3	Mizuho Financial Group Inc.	2.555%	9/13/25	6,011	5,675
	Kemper Corp.	4.350%	2/15/25	3,648	3,551		Mizuho Financial Group Inc.	2.651%	5/22/26	5,125	4,758
3	KeyBank NA	3.300%	6/1/25	5,431	5,224	3	Mizuho Financial Group Inc.	2.226%	5/25/26	8,017	7,378
3	KeyBank NA	4.150%	8/8/25	4,230	4,137		Mizuho Financial Group Inc.	2.839%	9/13/26	6,039	5,490
3	KeyBank NA	5.850%	11/15/27	10,025	10,317		Mizuho Financial Group Inc.	3.663%	2/28/27	3,845	3,572
3	KeyCorp	3.878%	5/23/25	5,193	5,082		Mizuho Financial Group Inc.	1.234%	5/22/27	2,463	2,132

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	15,328	14,205	3	Wells Fargo & Co.	2.188%	4/30/26	38,581	35,909
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	19,584	18,296	3	Wells Fargo & Co.	4.100%	6/3/26	11,280	10,899
Sumitomo Mitsui Financial Group Inc.	2.174%	1/14/27	14,354	12,715	3	Wells Fargo & Co.	4.540%	8/15/26	12,280	12,045
SVB Financial Group	3.500%	1/29/25	2,520	2,419	3	Wells Fargo & Co.	3.000%	10/23/26	29,881	27,620
SVB Financial Group	1.800%	10/28/26	6,235	5,467	3	Wells Fargo & Co.	3.196%	6/17/27	1,902	1,766
SVB Financial Group	4.345%	4/29/28	6,445	6,090	3	Wells Fargo & Co.	4.300%	7/22/27	31,150	30,001
Synchrony Bank	5.625%	8/23/27	24,272	23,700	3	Wells Fargo & Co.	3.526%	3/24/28	33,540	31,094
Synchrony Financial	4.375%	3/19/24	7,853	7,710	3	Wells Fargo & Co.	3.584%	5/22/28	19,023	17,621
Synchrony Financial	4.250%	8/15/24	11,335	11,078	3	Wells Fargo & Co.	4.808%	7/25/28	40,741	39,716
Synchrony Financial	4.500%	7/23/25	6,461	6,209		Western Alliance Bancorp	3.000%	6/15/31	1,720	1,460
Synchrony Financial	3.700%	8/4/26	4,437	4,091		Western Union Co.	2.850%	1/10/25	6,289	6,004
3 Toronto-Dominion Bank	0.750%	6/12/23	4,313	4,234		Western Union Co.	1.350%	3/15/26	4,570	4,004
3 Toronto-Dominion Bank	0.550%	3/4/24	448	425		Westpac Banking Corp.	3.650%	5/15/23	14,488	14,423
3 Toronto-Dominion Bank	2.350%	3/8/24	5,260	5,101		Westpac Banking Corp.	3.300%	2/26/24	7,970	7,833
3 Toronto-Dominion Bank	3.250%	3/11/24	11,481	11,238		Westpac Banking Corp.	5.350%	10/18/24	14,430	14,530
3 Toronto-Dominion Bank	2.650%	6/12/24	28,493	27,593		Westpac Banking Corp.	1.019%	11/18/24	9,750	9,071
3 Toronto-Dominion Bank	4.285%	9/13/24	14,915	14,733		Westpac Banking Corp.	2.350%	2/19/25	18,764	17,795
3 Toronto-Dominion Bank	1.250%	12/13/24	12,062	11,223		Westpac Banking Corp.	2.850%	5/13/26	22,397	20,974
3 Toronto-Dominion Bank	1.450%	1/10/25	6,880	6,410		Westpac Banking Corp.	3.350%	3/8/27	6,032	5,681
3 Toronto-Dominion Bank	3.766%	6/6/25	14,305	13,883		Westpac Banking Corp.	5.457%	11/18/27	25,370	25,923
3 Toronto-Dominion Bank	1.150%	6/12/25	4,389	4,000	3	Westpac Banking Corp.	2.894%	2/4/30	15,236	13,968
3 Toronto-Dominion Bank	0.750%	9/11/25	21,997	19,678	3	Westpac Banking Corp.	4.322%	11/23/31	4,554	4,268
3 Toronto-Dominion Bank	0.750%	1/6/26	4,335	3,835		Willis North America Inc.	3.600%	5/15/24	2,452	2,386
3 Toronto-Dominion Bank	1.200%	6/3/26	3,110	2,743		Willis North America Inc.	4.650%	6/15/27	11,124	10,758
3 Toronto-Dominion Bank	1.250%	9/10/26	15,182	13,272						7,532,286
3 Toronto-Dominion Bank	1.950%	1/12/27	6,985	6,238		Health Care (2.1%)				
3 Toronto-Dominion Bank	2.800%	3/10/27	10,189	9,331		Abbott Laboratories	2.950%	3/15/25	2,383	2,302
3 Toronto-Dominion Bank	4.108%	6/8/27	20,445	19,743		Abbott Laboratories	3.875%	9/15/25	9,651	9,471
3 Toronto-Dominion Bank	4.693%	9/15/27	15,115	14,943		Abbott Laboratories	3.750%	11/30/26	7,901	7,701
Trinity Acquisition plc	4.400%	3/15/26	6,183	5,986		AbbVie Inc.	3.850%	6/15/24	21,152	20,819
3 Truist Bank	3.200%	4/1/24	13,135	12,833		AbbVie Inc.	2.600%	11/21/24	34,765	33,285
3 Truist Bank	2.150%	12/6/24	6,439	6,123		AbbVie Inc.	3.800%	3/15/25	25,339	24,701
3 Truist Bank	1.500%	3/10/25	10,009	9,291		AbbVie Inc.	3.600%	5/14/25	35,437	34,349
3 Truist Bank	3.625%	9/16/25	15,137	14,556		AbbVie Inc.	3.200%	5/14/26	3,187	3,017
3 Truist Bank	3.800%	10/30/26	3,011	2,854		AbbVie Inc.	2.950%	11/21/26	47,833	44,573
3 Truist Financial Corp.	2.500%	8/1/24	1,973	1,895		Aetna Inc.	3.500%	11/15/24	4,386	4,264
3 Truist Financial Corp.	2.850%	10/26/24	14,282	13,775		Agilent Technologies Inc.	3.050%	9/22/26	3,703	3,442
3 Truist Financial Corp.	4.000%	5/1/25	14,785	14,474		AmerisourceBergen Corp.	3.400%	5/15/24	12,020	11,736
3 Truist Financial Corp.	3.700%	6/5/25	3,138	3,051		AmerisourceBergen Corp.	3.250%	3/1/25	4,367	4,208
3 Truist Financial Corp.	1.267%	3/2/27	9,372	8,320		Amgen Inc.	3.625%	5/22/24	8,556	8,398
3 Truist Financial Corp.	1.125%	8/3/27	3,955	3,335		Amgen Inc.	1.900%	2/21/25	9,568	8,978
3 Truist Financial Corp.	4.123%	6/6/28	21,833	20,901		Amgen Inc.	2.600%	8/19/26	2,910	2,690
3 US Bancorp	3.700%	1/30/24	6,972	6,882		Amgen Inc.	2.200%	2/21/27	22,260	20,009
3 US Bancorp	3.375%	2/5/24	10,181	10,006		AstraZeneca Finance LLC	0.700%	5/28/24	9,345	8,815
3 US Bancorp	2.400%	7/30/24	10,151	9,763		AstraZeneca Finance LLC	1.200%	5/28/26	23,298	20,758
3 US Bancorp	3.600%	9/11/24	2,984	2,923		AstraZeneca plc	3.375%	11/16/25	20,329	19,648
3 US Bancorp	1.450%	5/12/25	11,871	11,016		AstraZeneca plc	0.700%	4/8/26	11,590	10,198
3 US Bancorp	3.950%	11/17/25	2,995	2,930		AstraZeneca plc	3.125%	6/12/27	6,715	6,317
3 US Bancorp	3.100%	4/27/26	13,212	12,490		Baxalta Inc.	4.000%	6/23/25	12,994	12,657
3 US Bancorp	2.375%	7/22/26	10,198	9,414		Baxter International Inc.	0.868%	12/1/23	11,456	11,018
3 US Bancorp	5.727%	10/21/26	11,400	11,618		Baxter International Inc.	1.322%	11/29/24	11,900	11,079
3 US Bancorp	3.150%	4/27/27	14,560	13,686		Baxter International Inc.	2.600%	8/15/26	5,804	5,364
3 US Bancorp	4.548%	7/22/28	20,000	19,594		Baxter International Inc.	1.915%	2/1/27	12,685	11,265
3 US Bank NA	2.050%	1/21/25	7,000	6,629		Becton Dickinson & Co.	3.363%	6/6/24	16,323	15,924
3 US Bank NA	2.800%	1/27/25	8,839	8,518		Becton Dickinson & Co.	3.734%	12/15/24	3,634	3,543
3 Visa Inc.	3.150%	12/14/25	31,775	30,646		Becton Dickinson & Co.	3.700%	6/6/27	12,000	11,351
3 Visa Inc.	1.900%	4/15/27	12,117	10,934		Biogen Inc.	4.050%	9/15/25	11,465	11,133
3 Visa Inc.	0.750%	8/15/27	1,534	1,309		Bio-Rad Laboratories Inc.	3.300%	3/15/27	3,250	2,998
Voya Financial Inc.	3.650%	6/15/26	3,625	3,438		Boston Scientific Corp.	3.450%	3/1/24	6,936	6,801
Wachovia Corp.	7.574%	8/1/26	99	107		Boston Scientific Corp.	1.900%	6/1/25	6,956	6,496
Wells Fargo & Co.	4.480%	1/16/24	3,603	3,580		Bristol-Myers Squibb Co.	2.900%	7/26/24	39,922	38,791
Wells Fargo & Co.	3.750%	1/24/24	15,338	15,141		Bristol-Myers Squibb Co.	0.750%	11/13/25	4,978	4,480
Wells Fargo & Co.	1.654%	6/2/24	3,904	3,842		Bristol-Myers Squibb Co.	3.200%	6/15/26	21,832	20,839
Wells Fargo & Co.	3.300%	9/9/24	3,785	3,677		Bristol-Myers Squibb Co.	1.125%	11/13/27	5,000	4,274
Wells Fargo & Co.	3.000%	2/19/25	21,262	20,376		Bristol-Myers Squibb Co.	3.450%	11/15/27	7,825	7,468
Wells Fargo & Co.	0.805%	5/19/25	5,220	4,887		Cardinal Health Inc.	3.079%	6/15/24	8,805	8,550
Wells Fargo & Co.	3.550%	9/29/25	25,559	24,586		Cardinal Health Inc.	3.750%	9/15/25	4,077	3,949
Wells Fargo & Co.	2.406%	10/30/25	38,900	36,838		Cardinal Health Inc.	3.410%	6/15/27	2,834	2,653
Wells Fargo & Co.	2.164%	2/11/26	49,794	46,466		Cigna Corp.	0.613%	3/15/24	3,613	3,425
Wells Fargo & Co.	3.000%	4/22/26	30,443	28,484		3 Cigna Corp.	3.500%	6/15/24	6,806	6,646
Wells Fargo & Co.	3.908%	4/25/26	19,798	19,229		3 Cigna Corp.	3.250%	4/15/25	12,969	12,492
						3 Cigna Corp.	4.125%	11/15/25	21,587	21,109
						3 Cigna Corp.	4.500%	2/25/26	11,470	11,304

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
					3					
Canadian Pacific Railway Co.	1.350%	12/2/24	13,047	12,174		John Deere Capital Corp.	4.150%	9/15/27	17,750	17,427
Canadian Pacific Railway Co.	2.900%	2/1/25	5,806	5,557	3	Johnson Controls International plc	3.900%	2/14/26	3,064	2,974
Canadian Pacific Railway Co.	1.750%	12/2/26	9,709	8,652		Keysight Technologies Inc.	4.550%	10/30/24	5,544	5,466
Carrier Global Corp.	2.242%	2/15/25	34,038	32,099		Keysight Technologies Inc.	4.600%	4/6/27	4,395	4,301
Carrier Global Corp.	2.493%	2/15/27	17,150	15,470		L3Harris Technologies Inc.	3.950%	5/28/24	1,305	1,282
3 Caterpillar Financial Services Corp.	0.950%	1/10/24	8,403	8,079		L3Harris Technologies Inc.	3.832%	4/27/25	4,385	4,262
3 Caterpillar Financial Services Corp.	2.850%	5/17/24	5,115	4,972		Lennox International Inc.	3.000%	11/15/23	1,625	1,593
3 Caterpillar Financial Services Corp.	3.300%	6/9/24	4,800	4,691		Lennox International Inc.	1.350%	8/1/25	3,773	3,405
3 Caterpillar Financial Services Corp.	0.600%	9/13/24	7,130	6,648		Lockheed Martin Corp.	4.950%	10/15/25	3,848	3,876
3 Caterpillar Financial Services Corp.	2.150%	11/8/24	10,760	10,259		Lockheed Martin Corp.	3.550%	1/15/26	8,890	8,635
3 Caterpillar Financial Services Corp.	3.250%	12/1/24	9,198	8,937		Lockheed Martin Corp.	5.100%	11/15/27	44,115	45,182
3 Caterpillar Financial Services Corp.	4.900%	1/17/25	4,760	4,768	5	Mileage Plus Holdings LLC	6.500%	6/20/27	6,300	6,277
3 Caterpillar Financial Services Corp.	1.450%	5/15/25	4,085	3,795		Norfolk Southern Corp.	3.850%	1/15/24	3,508	3,464
3 Caterpillar Financial Services Corp.	3.650%	8/12/25	6,476	6,317		Norfolk Southern Corp.	3.650%	8/1/25	432	419
3 Caterpillar Financial Services Corp.	0.800%	11/13/25	2,572	2,311		Norfolk Southern Corp.	2.900%	6/15/26	7,635	7,152
3 Caterpillar Financial Services Corp.	0.900%	3/2/26	8,106	7,229		Norfolk Southern Corp.	3.150%	6/1/27	2,542	2,368
3 Caterpillar Financial Services Corp.	1.150%	9/14/26	3,350	2,958		Northrop Grumman Corp.	2.930%	1/15/25	8,581	8,235
3 Caterpillar Financial Services Corp.	1.700%	1/8/27	9,736	8,778		Northrop Grumman Corp.	3.200%	2/1/27	5,757	5,406
3 Caterpillar Financial Services Corp.	3.600%	8/12/27	11,263	10,758		Otis Worldwide Corp.	2.056%	4/5/25	19,420	18,184
Caterpillar Inc.	3.400%	5/15/24	16,885	16,557		Otis Worldwide Corp.	2.293%	4/5/27	4,529	4,067
CNH Industrial Capital LLC	4.200%	1/15/24	5,337	5,263	3	PACCAR Financial Corp.	0.350%	2/2/24	4,227	4,023
CNH Industrial Capital LLC	5.450%	10/14/25	1,960	1,973	3	PACCAR Financial Corp.	3.150%	6/13/24	2,540	2,479
CNH Industrial Capital LLC	1.875%	1/15/26	3,940	3,586	3	PACCAR Financial Corp.	2.150%	8/15/24	2,242	2,138
3 Continental Airlines Pass-Through Trust Class A Series 2012-2	4.000%	10/29/24	3,878	3,689	3	PACCAR Financial Corp.	0.900%	11/8/24	2,311	2,156
CSX Corp.	3.400%	8/1/24	4,769	4,658	3	PACCAR Financial Corp.	1.800%	2/6/25	4,567	4,295
CSX Corp.	3.350%	11/1/25	8,665	8,311		Parker-Hannifin Corp.	2.700%	6/14/24	13,774	13,272
CSX Corp.	2.600%	11/1/26	5,305	4,895		Parker-Hannifin Corp.	3.650%	6/15/24	11,030	10,791
CSX Corp.	3.250%	6/1/27	502	470	3	Parker-Hannifin Corp.	3.300%	11/21/24	9,393	9,085
Cummins Inc.	0.750%	9/1/25	2,396	2,161		Parker-Hannifin Corp.	3.250%	3/1/27	2,835	2,650
Deere & Co.	2.750%	4/15/25	3,604	3,462		Parker-Hannifin Corp.	4.250%	9/15/27	7,305	7,098
3 Delta Air Lines Pass-Through Trust Class AA Series 2019-1	3.204%	4/25/24	2,900	2,808		Precision Castparts Corp.	3.250%	6/15/25	5,444	5,268
Dover Corp.	3.150%	11/15/25	3,571	3,400		Raytheon Technologies Corp.	3.200%	3/15/24	12,923	12,640
Eaton Corp.	3.103%	9/15/27	5,236	4,877		Raytheon Technologies Corp.	3.950%	8/16/25	17,238	16,849
Emerson Electric Co.	3.150%	6/1/25	864	835		Raytheon Technologies Corp.	3.500%	3/15/27	9,153	8,721
Emerson Electric Co.	0.875%	10/15/26	5,084	4,405		Republic Services Inc.	3.125%	5/4/27	11,452	10,672
Emerson Electric Co.	1.800%	10/15/27	4,438	3,878		Republic Services Inc.	2.500%	8/15/24	5,889	5,645
FedEx Corp.	3.250%	4/1/26	2,420	2,302		Republic Services Inc.	3.200%	3/15/25	7,679	7,363
Fortive Corp.	3.150%	6/15/26	5,223	4,881		Republic Services Inc.	0.875%	11/15/25	3,367	3,003
General Dynamics Corp.	2.375%	11/15/24	4,755	4,540		Republic Services Inc.	2.900%	7/1/26	4,708	4,395
General Dynamics Corp.	3.250%	4/1/25	3,925	3,806	3	Rockwell Automation Inc.	2.875%	3/1/25	816	784
General Dynamics Corp.	3.500%	5/15/25	2,927	2,851		Ryder System Inc.	3.750%	6/9/23	6,175	6,130
General Dynamics Corp.	3.500%	4/1/27	5,000	4,785	3	Ryder System Inc.	3.650%	3/18/24	3,537	3,465
General Dynamics Corp.	2.625%	11/15/27	3,829	3,481		Ryder System Inc.	2.500%	9/1/24	6,198	5,902
Honeywell International Inc.	2.300%	8/15/24	12,395	11,908	3	Ryder System Inc.	4.625%	6/1/25	8,619	8,443
Honeywell International Inc.	4.850%	11/1/24	9,000	9,031		Ryder System Inc.	3.350%	9/1/25	932	884
Honeywell International Inc.	1.350%	6/1/25	2,044	1,891	3	Ryder System Inc.	1.750%	9/1/26	3,491	3,080
Honeywell International Inc.	2.500%	11/1/26	5,159	4,763		Ryder System Inc.	2.850%	3/1/27	1,610	1,458
Honeywell International Inc.	1.100%	3/1/27	7,496	6,534	3	Southwest Airlines Co.	5.250%	5/4/25	9,447	9,479
Honeywell International Inc.	4.950%	2/15/28	5,000	5,079		Southwest Airlines Co.	5.125%	6/15/27	12,690	12,546
Huntington Ingalls Industries Inc.	3.844%	5/1/25	193	186		Teledyne Technologies Inc.	0.650%	4/1/23	4,410	4,355
Huntington Ingalls Industries Inc.	3.483%	12/1/27	4,850	4,403		Teledyne Technologies Inc.	0.950%	4/1/24	15,221	14,416
Illinois Tool Works Inc.	3.500%	3/1/24	5,887	5,793		Teledyne Technologies Inc.	1.600%	4/1/26	7,320	6,543
Illinois Tool Works Inc.	2.650%	11/15/26	6,476	6,016		Textron Inc.	4.300%	3/1/24	1,085	1,071
JB Hunt Transport Services Inc.	3.875%	3/1/26	6,102	5,909		Textron Inc.	3.875%	3/1/25	4,084	3,977
3 John Deere Capital Corp.	0.900%	1/10/24	6,229	5,988		Textron Inc.	4.000%	3/15/26	2,375	2,287
3 John Deere Capital Corp.	3.450%	1/10/24	2,005	1,979		Textron Inc.	3.650%	3/15/27	3,892	3,631
3 John Deere Capital Corp.	0.450%	1/17/24	3,062	2,929		Timken Co.	3.875%	9/1/24	940	916
3 John Deere Capital Corp.	2.600%	3/7/24	6,747	6,573		Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	5,455	5,309
3 John Deere Capital Corp.	0.450%	6/7/24	6,453	6,063		Trimble Inc.	4.750%	12/1/24	3,307	3,272
3 John Deere Capital Corp.	3.350%	6/12/24	1,187	1,163		Tyco Electronics Group SA	3.450%	8/1/24	2,950	2,878
3 John Deere Capital Corp.	2.650%	6/24/24	10,182	9,865		Tyco Electronics Group SA	3.700%	2/15/26	2,840	2,734
3 John Deere Capital Corp.	0.625%	9/10/24	5,775	5,390		Tyco Electronics Group SA	3.125%	8/15/27	4,857	4,481
3 John Deere Capital Corp.	2.050%	1/9/25	8,759	8,320		Union Pacific Corp.	3.646%	2/15/24	3,807	3,752
3 John Deere Capital Corp.	1.250%	1/10/25	6,450	6,041		Union Pacific Corp.	3.150%	3/1/24	9,634	9,436
3 John Deere Capital Corp.	3.400%	6/6/25	7,540	7,323		Union Pacific Corp.	3.750%	3/15/24	1,743	1,714
3 John Deere Capital Corp.	4.050%	9/8/25	3,805	3,748		Union Pacific Corp.	3.250%	1/15/25	6,789	6,592
3 John Deere Capital Corp.	0.700%	1/15/26	7,770	6,914		Union Pacific Corp.	3.750%	7/15/25	1,457	1,418
3 John Deere Capital Corp.	1.050%	6/17/26	4,615	4,096		Union Pacific Corp.	3.250%	8/15/25	4,168	4,012
3 John Deere Capital Corp.	2.250%	9/14/26	5,064	4,673		Union Pacific Corp.	2.750%	3/1/26	3,672	3,475
3 John Deere Capital Corp.	1.300%	10/13/26	5,565	4,920	3	United Airlines Pass-Through Trust Class A Series 2012-1	4.150%	4/11/24	3,527	3,401
3 John Deere Capital Corp.	1.700%	1/11/27	5,910	5,274		United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	485	447
3 John Deere Capital Corp.	1.750%	3/9/27	1,352	1,204						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	2,640	2,413	Nucor Corp.	4.300%	5/23/27	4,060	3,951
³ United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	4,275	3,894	Nutrien Ltd.	5.900%	11/7/24	2,100	2,126
³ United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	11,856	11,678	Nutrien Ltd.	3.000%	4/1/25	4,903	4,674
³ United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	5,639	5,308	Nutrien Ltd.	5.950%	11/7/25	2,030	2,075
United Parcel Service Inc.	2.200%	9/1/24	6,093	5,840	Packaging Corp. of America	4.000%	12/15/26	3,945	3,831
United Parcel Service Inc.	2.800%	11/15/24	2,162	2,085	Packaging Corp. of America	3.650%	9/15/24	1,993	1,939
United Parcel Service Inc.	3.900%	4/1/25	1,409	1,388	PPG Industries Inc.	3.400%	12/15/27	2,867	2,641
United Parcel Service Inc.	2.400%	11/15/26	4,913	4,565	PPG Industries Inc.	2.400%	8/15/24	2,185	2,089
United Parcel Service Inc.	3.050%	11/15/27	8,025	7,550	PPG Industries Inc.	1.200%	3/15/26	6,016	5,333
Vontier Corp.	1.800%	4/1/26	5,072	4,291	Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,500	2,260
Waste Management Inc.	0.750%	11/15/25	4,418	3,956	RPM International Inc.	3.750%	3/15/27	6,058	5,648
Waste Management Inc.	3.150%	11/15/27	10,000	9,333	Sherwin-Williams Co.	3.125%	6/1/24	10,123	9,837
Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	5,050	4,967	Sherwin-Williams Co.	4.050%	8/8/24	1,390	1,372
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	4,853	4,565	Sherwin-Williams Co.	3.450%	8/1/25	4,890	4,704
Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	6,160	5,742	Sherwin-Williams Co.	4.250%	8/8/25	1,395	1,371
WW Grainger Inc.	1.850%	2/15/25	4,375	4,107	Sherwin-Williams Co.	3.950%	1/15/26	4,529	4,412
Xylem Inc.	3.250%	11/1/26	2,124	1,992	Sherwin-Williams Co.	3.450%	6/1/27	9,295	8,721
				1,204,875	Sonoco Products Co.	2.250%	2/1/27	3,000	2,658
Materials (0.5%)					Southern Copper Corp.	3.875%	4/23/25	4,920	4,777
Air Products and Chemicals Inc.	3.350%	7/31/24	4,510	4,406	Steel Dynamics Inc.	2.800%	12/15/24	3,237	3,078
Air Products and Chemicals Inc.	1.500%	10/15/25	3,259	2,998	Steel Dynamics Inc.	2.400%	6/15/25	10,308	9,657
Air Products and Chemicals Inc.	1.850%	5/15/27	4,927	4,388	Vale Overseas Ltd.	6.250%	8/10/26	11,455	11,867
Albemarle Corp.	4.650%	6/1/27	2,500	2,445	Vale Overseas Ltd.	4.500%	4/1/25	3,012	2,980
Amcor Flexibles North America Inc.	4.000%	5/17/25	4,058	3,948	Vulcan Materials Co.	3.900%	4/1/27	2,576	2,446
ArcelorMittal SA	4.550%	3/11/26	2,622	2,544	Vulcan Materials Co.	3.600%	8/15/26	7,953	7,475
ArcelorMittal SA	6.550%	11/29/27	9,580	9,656	WRKCo Inc.	3.000%	9/15/24	6,069	5,800
Berry Global Inc.	0.950%	2/15/24	4,884	4,642	WRKCo Inc.	3.750%	3/15/25	7,157	6,924
Berry Global Inc.	1.570%	1/15/26	8,393	7,494	WRKCo Inc.	4.650%	3/15/26	5,530	5,443
Berry Global Inc.	1.650%	1/15/27	6,195	5,282					346,113
Carlisle Cos. Inc.	3.500%	12/1/24	2,397	2,317	Real Estate (0.9%)				
Celanese US Holdings LLC	3.500%	5/8/24	4,672	4,515	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	13,517	13,080
Celanese US Holdings LLC	5.900%	7/5/24	11,651	11,645	Alexandria Real Estate Equities Inc.	3.800%	4/15/26	4,307	4,169
Celanese US Holdings LLC	6.050%	3/15/25	16,336	16,290	American Tower Corp.	0.600%	1/15/24	2,695	2,568
Celanese US Holdings LLC	1.400%	8/5/26	3,520	2,965	American Tower Corp.	5.000%	2/15/24	6,313	6,299
Celanese US Holdings LLC	6.165%	7/15/27	15,700	15,505	American Tower Corp.	3.375%	5/15/24	4,227	4,114
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	3,782	3,725	American Tower Corp.	2.950%	1/15/25	5,080	4,847
Dow Chemical Co.	4.550%	11/30/25	269	266	American Tower Corp.	2.400%	3/15/25	8,988	8,456
DuPont de Nemours Inc.	4.493%	11/15/25	7,719	7,596	American Tower Corp.	4.000%	6/1/25	7,895	7,687
Eastman Chemical Co.	3.800%	3/15/25	6,187	6,003	American Tower Corp.	1.300%	9/15/25	693	626
Ecolab Inc.	2.700%	11/1/26	7,572	7,042	American Tower Corp.	4.400%	2/15/26	3,905	3,808
Ecolab Inc.	3.250%	12/1/27	2,000	1,868	American Tower Corp.	1.600%	4/15/26	2,245	1,997
Ecolab Inc.	5.250%	1/15/28	2,500	2,548	American Tower Corp.	1.450%	9/15/26	3,550	3,097
El du Pont de Nemours & Co.	1.700%	7/15/25	3,974	3,670	American Tower Corp.	3.375%	10/15/26	10,288	9,627
Fibria Overseas Finance Ltd.	4.000%	1/14/25	2,981	2,900	American Tower Corp.	2.750%	1/15/27	4,238	3,839
Fibria Overseas Finance Ltd.	5.500%	1/17/27	4,859	4,877	American Tower Corp.	3.125%	1/15/27	4,189	3,844
FMC Corp.	4.100%	2/1/24	1,212	1,195	American Tower Corp.	3.650%	3/15/27	4,910	4,592
FMC Corp.	3.200%	10/1/26	5,060	4,715	AvalonBay Communities Inc.	3.500%	11/15/24	3,673	3,566
Freeport-McMoRan Inc.	4.550%	11/14/24	5,275	5,207	AvalonBay Communities Inc.	3.450%	6/1/25	3,961	3,813
Freeport-McMoRan Inc.	5.000%	9/1/27	4,725	4,597	AvalonBay Communities Inc.	3.500%	11/15/25	3,909	3,743
Georgia-Pacific LLC	8.000%	1/15/24	7,008	7,218	AvalonBay Communities Inc.	2.900%	10/15/26	3,319	3,043
Georgia-Pacific LLC	0.625%	5/15/24	2,950	2,773	AvalonBay Communities Inc.	3.350%	5/15/27	3,543	3,288
Georgia-Pacific LLC	1.750%	9/30/25	2,100	1,919	Boston Properties LP	3.800%	2/1/24	7,799	7,663
Georgia-Pacific LLC	2.100%	4/30/27	1,800	1,615	Boston Properties LP	3.200%	1/15/25	9,800	9,392
Kinross Gold Corp.	5.950%	3/15/24	4,794	4,812	Boston Properties LP	2.750%	10/1/26	9,249	8,341
Kinross Gold Corp.	4.500%	7/15/27	4,000	3,788	Boston Properties LP	6.750%	12/1/27	5,675	5,861
Linde Inc.	4.800%	12/5/24	3,620	3,621	Brandywine Operating Partnership LP	4.100%	10/1/24	2,018	1,919
Linde Inc.	2.650%	2/5/25	1,936	1,855	Brandywine Operating Partnership LP	3.950%	11/15/27	3,089	2,598
Linde Inc.	4.700%	12/5/25	4,300	4,305	Brixmor Operating Partnership LP	3.650%	6/15/24	4,800	4,660
Linde Inc.	3.200%	1/30/26	5,111	4,919	Brixmor Operating Partnership LP	3.850%	2/1/25	5,868	5,633
LYB International Finance II BV	3.500%	3/2/27	2,030	1,884	Brixmor Operating Partnership LP	3.900%	3/15/27	7,495	6,912
LYB International Finance III LLC	1.250%	10/1/25	3,040	2,718	CBRE Services Inc.	4.875%	3/1/26	5,030	4,978
LyondellBasell Industries NV	5.750%	4/15/24	4,885	4,895	Corporate Office Properties LP	2.250%	3/15/26	2,874	2,540
Martin Marietta Materials Inc.	4.250%	7/2/24	1,875	1,851	Crown Castle Inc.	3.200%	9/1/24	5,885	5,687
Mosaic Co.	4.050%	11/15/27	1,455	1,374	Crown Castle Inc.	1.350%	7/15/25	8,815	8,015
Nucor Corp.	3.950%	5/23/25	1,920	1,878	Crown Castle Inc.	4.450%	2/15/26	10,515	10,270
Nucor Corp.	2.000%	6/1/25	7,892	7,350	Crown Castle Inc.	3.700%	6/15/26	6,285	5,974
					Crown Castle Inc.	1.050%	7/15/26	9,875	8,547
					Crown Castle Inc.	4.000%	3/1/27	5,745	5,471
					Crown Castle Inc.	2.900%	3/15/27	3,989	3,631

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CubeSmart LP	4.000%	11/15/25	550	530	Simon Property Group LP	3.500%	9/1/25	12,330	11,825
CubeSmart LP	3.125%	9/1/26	3,385	3,136	Simon Property Group LP	3.300%	1/15/26	3,860	3,669
Digital Realty Trust LP	3.700%	8/15/27	7,776	7,227	Simon Property Group LP	3.250%	11/30/26	1,923	1,800
EPR Properties	4.500%	4/1/25	564	535	SITE Centers Corp.	3.625%	2/1/25	2,657	2,511
EPR Properties	4.750%	12/15/26	875	787	SITE Centers Corp.	4.700%	6/1/27	4,615	4,335
EPR Properties	4.500%	6/1/27	1,358	1,172	Spirit Realty LP	3.200%	1/15/27	1,942	1,726
Equinix Inc.	2.625%	11/18/24	6,972	6,646	Tanger Properties LP	3.125%	9/1/26	3,446	3,148
Equinix Inc.	1.250%	7/15/25	2,250	2,038	Tanger Properties LP	3.875%	7/15/27	2,476	2,267
Equinix Inc.	1.000%	9/15/25	4,640	4,146	UDR Inc.	2.950%	9/1/26	2,672	2,456
Equinix Inc.	1.450%	5/15/26	3,893	3,423	Ventas Realty LP	3.500%	4/15/24	4,620	4,491
Equinix Inc.	2.900%	11/18/26	4,758	4,346	Ventas Realty LP	3.750%	5/1/24	1,770	1,731
Equinix Inc.	1.800%	7/15/27	6,751	5,783	Ventas Realty LP	2.650%	1/15/25	4,959	4,695
ERP Operating LP	3.375%	6/1/25	3,175	3,053	Ventas Realty LP	3.500%	2/1/25	8,108	7,791
ERP Operating LP	2.850%	11/1/26	3,353	3,099	Ventas Realty LP	3.250%	10/15/26	6,447	5,965
Essex Portfolio LP	3.250%	5/1/23	2,756	2,731	Ventas Realty LP	3.850%	4/1/27	735	693
Essex Portfolio LP	3.875%	5/1/24	4,720	4,614	VICI Properties LP	4.375%	5/15/25	4,165	4,056
Essex Portfolio LP	3.500%	4/1/25	3,973	3,833	Vornado Realty LP	3.500%	1/15/25	4,624	4,344
Essex Portfolio LP	3.375%	4/15/26	4,120	3,870	Vornado Realty LP	2.150%	6/1/26	5,963	5,051
Essex Portfolio LP	3.625%	5/1/27	5,962	5,590	Welltower Inc.	4.500%	1/15/24	5,294	5,243
Federal Realty Investment Trust	3.950%	1/15/24	5,337	5,268	Welltower Inc.	3.625%	3/15/24	4,803	4,700
GLP Capital LP	3.350%	9/1/24	4,150	3,974	Welltower Inc.	4.000%	6/1/25	23,568	22,966
GLP Capital LP	5.250%	6/1/25	6,299	6,202	WP Carey Inc.	4.600%	4/1/24	1,600	1,585
GLP Capital LP	5.375%	4/15/26	8,238	8,123	WP Carey Inc.	4.000%	2/1/25	1,810	1,765
Healthcare Realty Holdings LP	3.500%	8/1/26	3,663	3,410	WP Carey Inc.	4.250%	10/1/26	2,570	2,479
Healthpeak Properties Inc.	3.400%	2/1/25	3,013	2,900					
Healthpeak Properties Inc.	4.000%	6/1/25	3,456	3,364					597,306
Healthpeak Properties Inc.	3.250%	7/15/26	3,346	3,156	Technology (2.3%)				
Highwoods Realty LP	3.875%	3/1/27	2,805	2,593	Adobe Inc.	1.900%	2/1/25	6,029	5,696
Host Hotels & Resorts LP	3.875%	4/1/24	2,566	2,506	Adobe Inc.	3.250%	2/1/25	7,913	7,689
Host Hotels & Resorts LP	4.000%	6/15/25	1,315	1,264	Adobe Inc.	2.150%	2/1/27	8,533	7,775
Host Hotels & Resorts LP	4.500%	2/1/26	3,670	3,516	Analog Devices Inc.	2.950%	4/1/25	30	29
Kilroy Realty LP	3.450%	12/15/24	3,644	3,489	Analog Devices Inc.	3.500%	12/5/26	8,199	7,822
Kilroy Realty LP	4.375%	10/1/25	2,378	2,306	Analog Devices Inc.	3.450%	6/15/27	4,363	4,102
Kimco Realty Corp.	2.700%	3/1/24	1,023	990	Apple Inc.	3.000%	2/9/24	19,558	19,177
Kimco Realty Corp.	3.300%	2/1/25	4,084	3,914	Apple Inc.	3.450%	5/6/24	24,279	23,865
Kimco Realty Corp.	3.850%	6/1/25	2,025	1,939	Apple Inc.	2.850%	5/11/24	22,014	21,441
Kimco Realty Corp.	2.800%	10/1/26	4,565	4,195	Apple Inc.	1.800%	9/11/24	5,417	5,159
Kimco Realty Corp.	3.800%	4/1/27	2,475	2,314	Apple Inc.	2.750%	1/13/25	10,473	10,088
Kite Realty Group LP	4.000%	10/1/26	3,893	3,582	Apple Inc.	2.500%	2/9/25	12,616	12,063
Kite Realty Group Trust	4.000%	3/15/25	785	747	Apple Inc.	1.125%	5/11/25	24,131	22,236
Life Storage LP	3.500%	7/1/26	2,483	2,331	Apple Inc.	3.200%	5/13/25	10,161	9,820
Mid-America Apartments LP	3.750%	6/15/24	5,970	5,840	Apple Inc.	0.550%	8/20/25	13,302	11,993
Mid-America Apartments LP	4.000%	11/15/25	2,234	2,171	Apple Inc.	0.700%	2/8/26	16,932	15,046
Mid-America Apartments LP	1.100%	9/15/26	1,335	1,155	Apple Inc.	3.250%	2/23/26	33,181	31,889
Mid-America Apartments LP	3.600%	6/1/27	3,146	2,982	Apple Inc.	2.450%	8/4/26	23,287	21,623
National Retail Properties Inc.	3.900%	6/15/24	1,770	1,729	Apple Inc.	2.050%	9/11/26	19,013	17,369
National Retail Properties Inc.	4.000%	11/15/25	139	134	Apple Inc.	3.350%	2/9/27	22,730	21,759
National Retail Properties Inc.	3.600%	12/15/26	5,657	5,270	Apple Inc.	3.200%	5/11/27	15,942	15,133
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,755	4,695	Apple Inc.	3.000%	6/20/27	5,452	5,138
Omega Healthcare Investors Inc.	4.500%	1/15/25	4,085	3,972	Applied Materials Inc.	3.900%	10/1/25	5,053	4,944
Omega Healthcare Investors Inc.	5.250%	1/15/26	9,027	8,858	Applied Materials Inc.	3.300%	4/1/27	8,551	8,125
Physicians Realty LP	4.300%	3/15/27	3,712	3,502	Arrow Electronics Inc.	3.250%	9/8/24	5,165	4,971
Piedmont Operating Partnership LP	3.400%	6/1/23	2,705	2,679	Arrow Electronics Inc.	4.000%	4/1/25	2,538	2,448
Piedmont Operating Partnership LP	4.450%	3/15/24	3,085	3,033	Autodesk Inc.	4.375%	6/15/25	2,636	2,607
Prologis LP	3.250%	10/1/26	5,343	5,073	Autodesk Inc.	3.500%	6/15/27	4,360	4,083
Prologis LP	2.125%	4/15/27	4,832	4,330	Automatic Data Processing Inc.	3.375%	9/15/25	5,247	5,085
Public Storage	0.875%	2/15/26	1,593	1,408	Avnet Inc.	4.625%	4/15/26	4,545	4,373
Public Storage	1.500%	11/9/26	1,450	1,292	Block Financial LLC	5.250%	10/1/25	2,347	2,339
Public Storage	3.094%	9/15/27	1,829	1,705	Broadcom Corp.	3.875%	1/15/27	23,420	22,172
Realty Income Corp.	4.600%	2/6/24	8,671	8,613	Broadcom Inc.	2.250%	11/15/23	1,595	1,553
Realty Income Corp.	3.875%	7/15/24	2,900	2,839	Broadcom Inc.	3.625%	10/15/24	9,870	9,613
Realty Income Corp.	3.875%	4/15/25	2,397	2,344	Broadcom Inc.	3.150%	11/15/25	6,956	6,596
Realty Income Corp.	4.625%	11/1/25	4,487	4,450	Broadcom Inc.	3.459%	9/15/26	10,385	9,775
Realty Income Corp.	0.750%	3/15/26	5,594	4,871	Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,470	4,188
Realty Income Corp.	4.875%	6/1/26	3,106	3,092	Cadence Design Systems Inc.	4.375%	10/15/24	3,026	2,997
Realty Income Corp.	4.125%	10/15/26	5,922	5,754	CDW LLC	5.500%	12/1/24	3,678	3,665
Realty Income Corp.	3.000%	1/15/27	6,934	6,421	CDW LLC	4.125%	5/1/25	2,700	2,626
Realty Income Corp.	3.950%	8/15/27	4,109	3,927	CDW LLC	2.670%	12/1/26	3,520	3,130
Regency Centers LP	3.600%	2/1/27	4,060	3,795	CGI Inc.	1.450%	9/14/26	4,423	3,905
Sabra Health Care LP	5.125%	8/15/26	4,397	4,188	Cintas Corp. No. 2	3.700%	4/1/27	10,648	10,255
Simon Property Group LP	2.000%	9/13/24	11,376	10,817	Cisco Systems Inc.	3.625%	3/4/24	3,433	3,384
Simon Property Group LP	3.375%	10/1/24	18,783	18,238	Cisco Systems Inc.	2.950%	2/28/26	5,987	5,718
					Cisco Systems Inc.	2.500%	9/20/26	8,996	8,387
					Dell International LLC	4.000%	7/15/24	4,424	4,342

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Dell International LLC	5.850%	7/15/25	18,244	18,472		Microsoft Corp.	2.400%	8/8/26	37,580	35,057
Dell International LLC	6.020%	6/15/26	38,871	39,683		Microsoft Corp.	3.300%	2/6/27	35,212	33,939
Dell International LLC	4.900%	10/1/26	18,759	18,480		Moody's Corp.	4.875%	2/15/24	2,079	2,072
Dell International LLC	6.100%	7/15/27	3,785	3,890		Moody's Corp.	3.750%	3/24/25	6,245	6,078
DXC Technology Co.	1.800%	9/15/26	7,271	6,323		Motorola Solutions Inc.	4.000%	9/1/24	997	979
Equifax Inc.	2.600%	12/1/24	5,557	5,301		NetApp Inc.	3.300%	9/29/24	4,565	4,419
Equifax Inc.	2.600%	12/15/25	5,388	5,019		NetApp Inc.	1.875%	6/22/25	5,906	5,443
Fidelity National Information Services Inc.	0.600%	3/1/24	2,319	2,196		NetApp Inc.	2.375%	6/22/27	1,675	1,491
Fidelity National Information Services Inc.	1.150%	3/1/26	13,177	11,564		NVIDIA Corp.	0.584%	6/14/24	11,518	10,866
Fiserv Inc.	2.750%	7/1/24	21,568	20,803		NVIDIA Corp.	3.200%	9/16/26	8,067	7,668
Fiserv Inc.	3.850%	6/1/25	4,530	4,397		NXP BV	4.875%	3/1/24	4,902	4,863
Fiserv Inc.	3.200%	7/1/26	18,800	17,611		NXP BV	2.700%	5/1/25	4,542	4,270
Fiserv Inc.	2.250%	6/1/27	6,773	6,048		NXP BV	5.350%	3/1/26	4,013	3,984
Flex Ltd.	4.750%	6/15/25	1,701	1,665		NXP BV	3.875%	6/18/26	5,259	5,006
Flex Ltd.	3.750%	2/1/26	3,515	3,310		NXP BV	3.150%	5/1/27	5,439	4,957
Fortinet Inc.	1.000%	3/15/26	4,135	3,615		NXP BV	4.400%	6/1/27	2,995	2,870
Global Payments Inc.	1.500%	11/15/24	6,297	5,859		Oracle Corp.	3.400%	7/8/24	16,544	16,136
Global Payments Inc.	2.650%	2/15/25	11,882	11,188		Oracle Corp.	2.950%	11/15/24	11,904	11,456
Global Payments Inc.	1.200%	3/1/26	7,909	6,895		Oracle Corp.	2.500%	4/1/25	25,507	24,051
Global Payments Inc.	4.800%	4/1/26	5,222	5,083		Oracle Corp.	2.950%	5/15/25	22,662	21,520
Global Payments Inc.	2.150%	1/15/27	6,039	5,274		Oracle Corp.	1.650%	3/25/26	31,899	28,587
Global Payments Inc.	4.950%	8/15/27	1,989	1,934		Oracle Corp.	2.650%	7/15/26	23,887	21,964
GXO Logistics Inc.	1.650%	7/15/26	4,970	4,258		Oracle Corp.	2.800%	4/1/27	19,747	18,012
Harman International Industries Inc.	4.150%	5/15/25	3,372	3,280	5	PayPal Holdings Inc.	2.400%	10/1/24	8,488	8,131
Hewlett Packard Enterprise Co.	1.450%	4/1/24	6,249	5,967		PayPal Holdings Inc.	1.650%	6/1/25	6,395	5,930
Hewlett Packard Enterprise Co.	4.900%	10/15/25	15,929	15,770		PayPal Holdings Inc.	2.650%	10/1/26	13,830	12,774
Hewlett Packard Enterprise Co.	1.750%	4/1/26	7,540	6,777		Qorvo Inc.	1.750%	12/15/24	3,990	3,681
HP Inc.	2.200%	6/17/25	17,861	16,715		QUALCOMM Inc.	2.900%	5/20/24	5,804	5,662
HP Inc.	1.450%	6/17/26	11,276	9,887		QUALCOMM Inc.	3.450%	5/20/25	4,406	4,284
HP Inc.	3.000%	6/17/27	8,792	8,030		QUALCOMM Inc.	3.250%	5/20/27	17,666	16,815
Hubbell Inc.	3.350%	3/1/26	2,557	2,432		Roper Technologies Inc.	2.350%	9/15/24	5,650	5,390
Intel Corp.	2.875%	5/11/24	8,118	7,905		Roper Technologies Inc.	1.000%	9/15/25	9,829	8,823
Intel Corp.	3.400%	3/25/25	10,910	10,622	5	Roper Technologies Inc.	3.850%	12/15/25	1,825	1,769
Intel Corp.	3.700%	7/29/25	20,613	20,122		Roper Technologies Inc.	3.800%	12/15/26	1,499	1,432
Intel Corp.	2.600%	5/19/26	8,589	8,017		S&P Global Inc.	2.950%	1/22/27	5,534	5,177
Intel Corp.	3.750%	3/25/27	10,830	10,459		S&P Global Inc.	2.450%	3/1/27	6,893	6,297
Intel Corp.	3.150%	5/11/27	3,446	3,243		Skyworks Solutions Inc.	1.800%	6/1/26	7,763	6,834
Intel Corp.	3.750%	8/5/27	7,815	7,514		TD SYNEX Corp.	1.250%	8/9/24	5,936	5,510
International Business Machines Corp.	3.625%	2/12/24	11,364	11,192		TD SYNEX Corp.	1.750%	8/9/26	5,282	4,490
International Business Machines Corp.	3.000%	5/15/24	25,926	25,239		Texas Instruments Inc.	2.625%	5/15/24	4,150	4,029
International Business Machines Corp.	7.000%	10/30/25	8,665	9,183		Texas Instruments Inc.	1.375%	3/12/25	14,503	13,550
International Business Machines Corp.	3.450%	2/19/26	6,150	5,907		Texas Instruments Inc.	1.125%	9/15/26	3,660	3,233
International Business Machines Corp.	3.300%	5/15/26	26,976	25,677		Texas Instruments Inc.	4.600%	2/15/28	10,000	10,019
International Business Machines Corp.	3.300%	1/27/27	3,048	2,870		TSMC Arizona Corp.	1.750%	10/25/26	10,550	9,365
International Business Machines Corp.	1.700%	5/15/27	10,507	9,232		TSMC Arizona Corp.	3.875%	4/22/27	8,140	7,808
International Business Machines Corp.	6.220%	8/1/27	3,395	3,591		Verisk Analytics Inc.	4.000%	6/15/25	9,082	8,836
Intuit Inc.	0.950%	7/15/25	2,563	2,334		VMware Inc.	1.000%	8/15/24	5,329	4,957
J Paul Getty Trust	0.391%	1/1/24	2,825	2,703		VMware Inc.	4.500%	5/15/25	9,025	8,849
Jabil Inc.	4.250%	5/15/27	4,000	3,785		VMware Inc.	1.400%	8/15/26	15,305	13,331
Juniper Networks Inc.	1.200%	12/10/25	3,110	2,781		VMware Inc.	4.650%	5/15/27	4,905	4,739
KLA Corp.	4.650%	11/1/24	4,637	4,629		VMware Inc.	3.900%	8/21/27	8,803	8,215
Kyndryl Holdings Inc.	2.050%	10/15/26	4,494	3,716		Western Digital Corp.	4.750%	2/15/26	19,125	17,992
Lam Research Corp.	3.800%	3/15/25	2,084	2,039		Workday Inc.	3.500%	4/1/27	7,981	7,465
Lam Research Corp.	3.750%	3/15/26	8,737	8,474		Xilinx Inc.	2.950%	6/1/24	5,753	5,592
Legrand France SA	8.500%	2/15/25	3,499	3,776						1,499,449
Leidos Inc.	3.625%	5/15/25	4,502	4,327		Utilities (1.3%)				
Marvell Technology Inc.	1.650%	4/15/26	3,533	3,126		AEP Transmission Co. LLC	3.100%	12/1/26	4,861	4,558
Microchip Technology Inc.	4.250%	9/1/25	8,526	8,279		AES Corp.	1.375%	1/15/26	9,643	8,592
Micron Technology Inc.	4.975%	2/6/26	70	69		Alabama Power Co.	3.750%	9/1/27	4,125	3,962
Micron Technology Inc.	4.185%	2/15/27	11,272	10,709		Ameren Corp.	2.500%	9/15/24	2,804	2,679
Microsoft Corp.	2.875%	2/6/24	16,357	16,039		Ameren Corp.	3.650%	2/15/26	4,120	3,939
Microsoft Corp.	2.700%	2/12/25	12,355	11,884		Ameren Corp.	1.950%	3/15/27	1,860	1,637
Microsoft Corp.	3.125%	11/3/25	28,385	27,420		Ameren Illinois Co.	3.250%	3/1/25	3,565	3,445
						American Electric Power Co. Inc.	2.031%	3/15/24	6,463	6,222
						American Electric Power Co. Inc.	1.000%	11/1/25	1,745	1,560
						American Electric Power Co. Inc.	5.750%	11/1/27	2,091	2,152
						American Electric Power Co. Inc.	3.875%	2/15/62	5,025	3,945
						American Water Capital Corp.	3.850%	3/1/24	3,580	3,524
						American Water Capital Corp.	2.950%	9/1/27	7,178	6,619
						Appalachian Power Co.	3.400%	6/1/25	1,850	1,788
						Appalachian Power Co.	3.300%	6/1/27	809	761
						Arizona Public Service Co.	3.150%	5/15/25	2,282	2,179
						Atmos Energy Corp.	3.000%	6/15/27	4,150	3,874

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Avangrid Inc.	3.150%	12/1/24	7,438	7,130	National Fuel Gas Co.	5.500%	1/15/26	5,207	5,192
Avangrid Inc.	3.200%	4/15/25	3,727	3,563	National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	5,339	5,218
Baltimore Gas & Electric Co.	2.400%	8/15/26	3,025	2,791	National Rural Utilities Cooperative Finance Corp.	0.350%	2/8/24	6,868	6,524
Berkshire Hathaway Energy Co.	4.050%	4/15/25	9,545	9,408	National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	5,610	5,389
Black Hills Corp.	1.037%	8/23/24	7,000	6,533	National Rural Utilities Cooperative Finance Corp.	3.450%	6/15/25	2,166	2,088
Black Hills Corp.	3.950%	1/15/26	4,310	4,123	National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	3,873	3,924
Black Hills Corp.	3.150%	1/15/27	4,000	3,694	National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	8,546	8,141
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	1,830	1,675	National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	3,694	3,260
CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	3,580	3,373	National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,645	5,240
CenterPoint Energy Inc.	2.500%	9/1/24	3,357	3,221	National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	3,500	3,478
CenterPoint Energy Inc.	1.450%	6/1/26	1,125	999	National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	3,050	2,753
Cleco Corporate Holdings LLC	3.743%	5/1/26	4,440	4,185	NextEra Energy Capital Holdings Inc.	2.940%	3/21/24	8,675	8,449
CMS Energy Corp.	3.000%	5/15/26	3,590	3,345	NextEra Energy Capital Holdings Inc.	4.200%	6/20/24	3,466	3,426
Commonwealth Edison Co.	2.550%	6/15/26	4,309	4,002	NextEra Energy Capital Holdings Inc.	4.255%	9/1/24	10,025	9,904
Connecticut Light & Power Co.	0.750%	12/1/25	6,848	6,132	NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	3,391	3,353
Connecticut Light & Power Co.	3.200%	3/15/27	5,662	5,322	NextEra Energy Capital Holdings Inc.	1.875%	1/15/27	11,041	9,778
Constellation Energy Generation LLC	3.250%	6/1/25	8,084	7,742	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	15,505	14,623
Constellation Energy Generation LLC	3.071%	8/15/24	6,725	6,480	NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	11,190	11,035
Dominion Energy Inc.	3.300%	3/15/25	5,671	5,445	NextEra Energy Capital Holdings Inc.	3.800%	3/15/82	4,975	4,060
Dominion Energy Inc.	3.900%	10/1/25	8,308	8,098	NiSource Inc.	0.950%	8/15/25	13,511	12,187
Dominion Energy Inc.	1.450%	4/15/26	5,062	4,511	NiSource Inc.	3.490%	5/15/27	8,553	8,062
Dominion Energy Inc.	2.850%	8/15/26	7,574	6,996	NiSource Inc.	3.200%	5/15/27	3,079	2,894
Dominion Energy Inc.	3.600%	3/15/27	1,350	1,270	NSTAR Electric Co.	2.750%	6/1/24	7,583	7,342
DTE Electric Co.	3.650%	3/15/24	2,899	2,851	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	1,288	1,236
DTE Electric Co.	3.375%	3/1/25	5,325	5,166	Oncor Electric Delivery Co. LLC	0.550%	10/1/25	2,900	2,585
DTE Energy Co.	2.529%	10/1/24	8,446	8,062	Oncor Electric Delivery Co. LLC	3.610%	2/1/24	1,775	1,739
DTE Energy Co.	4.220%	11/1/24	9,035	8,891	ONE Gas Inc.	1.100%	3/11/24	2,176	2,087
DTE Energy Co.	1.050%	6/1/25	8,860	8,027	Oncor Gas & Electric Co.	3.750%	2/15/24	7,372	7,219
DTE Energy Co.	2.850%	10/1/26	4,674	4,307	Oncor Gas & Electric Co.	3.500%	6/15/25	12,066	11,406
Duke Energy Carolinas LLC	2.950%	12/1/26	5,968	5,626	Oncor Gas & Electric Co.	3.450%	7/1/25	13,702	12,998
Duke Energy Corp.	3.750%	4/15/24	13,918	13,672	Oncor Gas & Electric Co.	3.150%	1/1/26	18,495	17,197
Duke Energy Corp.	0.900%	9/15/25	1,960	1,754	Oncor Gas & Electric Co.	2.950%	3/1/26	2,635	2,423
Duke Energy Corp.	5.000%	12/8/25	7,200	7,184	Oncor Gas & Electric Co.	2.100%	8/1/27	5,000	4,281
Duke Energy Corp.	2.650%	9/1/26	6,080	5,617	PacifiCorp	3.600%	4/1/24	4,218	4,145
Duke Energy Corp.	5.000%	12/8/27	7,000	6,962	PECO Energy Co.	3.150%	10/15/25	3,211	3,084
Duke Energy Corp.	3.250%	1/15/82	2,150	1,579	Pinnacle West Capital Corp.	1.300%	6/15/25	4,850	4,419
Duke Energy Florida LLC	3.200%	1/15/27	5,725	5,411	PPL Capital Funding Inc.	3.100%	5/15/26	4,960	4,642
Eastern Energy Gas Holdings LLC	2.500%	11/15/24	5,118	4,880	Public Service Electric & Gas Co.	3.000%	5/15/25	2,707	2,594
Edison International	3.550%	11/15/24	9,452	9,128	Public Service Electric & Gas Co.	0.950%	3/15/26	999	887
Edison International	4.950%	4/15/25	2,218	2,190	Public Service Electric & Gas Co.	3.000%	5/15/27	1,982	1,852
Emera US Finance LP	3.550%	6/15/26	5,067	4,758	Public Service Enterprise Group Inc.	2.875%	6/15/24	9,106	8,804
Enel Americas SA	4.000%	10/25/26	4,991	4,734	Public Service Enterprise Group Inc.	0.800%	8/15/25	8,597	7,718
Entergy Arkansas LLC	3.700%	6/1/24	5,600	5,492	Public Service Enterprise Group Inc.	5.850%	11/15/27	3,870	3,987
Entergy Arkansas LLC	3.500%	4/1/26	3,372	3,242	Puget Energy Inc.	3.650%	5/15/25	4,640	4,428
Entergy Corp.	0.900%	9/15/25	5,990	5,338	San Diego Gas & Electric Co.	2.500%	5/15/26	4,127	3,827
Entergy Corp.	2.950%	9/1/26	9,519	8,860	Sempra Energy	3.300%	4/1/25	4,885	4,689
Entergy Louisiana LLC	0.950%	10/1/24	8,000	7,453	Sempra Energy	3.250%	6/15/27	7,678	7,100
Entergy Louisiana LLC	5.590%	10/1/24	2,642	2,659	Sempra Energy	4.125%	4/1/52	4,955	3,902
Entergy Louisiana LLC	5.400%	11/1/24	1,698	1,713	Sierra Pacific Power Co.	2.600%	5/1/26	6,344	5,884
Entergy Louisiana LLC	2.400%	10/1/26	4,902	4,459	Southern California Edison Co.	1.100%	4/1/24	6,335	6,023
Energy Inc.	2.450%	9/15/24	7,794	7,405	Southern California Edison Co.	0.975%	8/1/24	4,580	4,285
Evergy Kansas Central Inc.	2.550%	7/1/26	2,338	2,150	Southern California Edison Co.	3.700%	8/1/25	9,292	9,000
Evergy Kansas Central Inc.	3.100%	4/1/27	4,712	4,393	Southern California Edison Co.	1.200%	2/1/26	2,850	2,525
Eversource Energy	2.900%	10/1/24	4,495	4,335	Southern California Edison Co.	5.850%	11/1/27	5,698	5,883
Eversource Energy	3.150%	1/15/25	2,617	2,519					
Eversource Energy	1.400%	8/15/26	3,275	2,878					
Eversource Energy	4.600%	7/1/27	5,000	4,932					
Exelon Corp.	3.950%	6/15/25	11,221	10,960					
Exelon Corp.	3.400%	4/15/26	5,782	5,495					
Exelon Corp.	2.750%	3/15/27	6,201	5,697					
Florida Power & Light Co.	3.250%	6/1/24	3,850	3,761					
Florida Power & Light Co.	2.850%	4/1/25	3,330	3,191					
Florida Power & Light Co.	3.125%	12/1/25	5,625	5,429					
Fortis Inc.	3.055%	10/4/26	6,148	5,711					
Georgia Power Co.	2.200%	9/15/24	8,604	8,200					
Georgia Power Co.	3.250%	3/30/27	4,533	4,191					
Interstate Power & Light Co.	3.250%	12/1/24	4,144	4,003					
ITC Holdings Corp.	3.250%	6/30/26	2,947	2,762					
Louisville Gas & Electric Co.	3.300%	10/1/25	509	487					
MidAmerican Energy Co.	3.500%	10/15/24	9,117	8,903					
National Fuel Gas Co.	5.200%	7/15/25	2,421	2,406					

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
3	International Bank for Reconstruction & Development	2.500%	11/25/24	33,820	32,547	7	KFW	2.500%	11/20/24	44,798	43,099
	International Bank for Reconstruction & Development	1.625%	1/15/25	37,322	35,288	7	KFW	1.250%	1/31/25	39,410	36,892
3	International Bank for Reconstruction & Development	2.125%	3/3/25	4,617	4,403	7	KFW	2.000%	5/2/25	19,699	18,650
	International Bank for Reconstruction & Development	0.750%	3/11/25	40,175	37,115	7	KFW	0.375%	7/18/25	53,938	48,787
	International Bank for Reconstruction & Development	0.625%	4/22/25	70,800	64,950	7	KFW	0.625%	1/22/26	36,853	32,990
	International Bank for Reconstruction & Development	0.375%	7/28/25	46,873	42,367	7	KFW	1.000%	10/1/26	33,800	30,023
3	International Bank for Reconstruction & Development	2.500%	7/29/25	36,538	34,881	7	KFW	3.000%	5/20/27	25,175	24,008
	International Bank for Reconstruction & Development	0.500%	10/28/25	54,481	48,948		Korea Development Bank	3.750%	1/22/24	8,393	8,290
3	International Bank for Reconstruction & Development	3.125%	11/20/25	2,775	2,682		Korea Development Bank	3.250%	2/19/24	4,855	4,765
	International Bank for Reconstruction & Development	0.875%	7/15/26	16,747	14,889		Korea Development Bank	0.400%	3/9/24	5,735	5,435
3	International Bank for Reconstruction & Development	1.875%	10/27/26	11,468	10,504		Korea Development Bank	2.125%	10/1/24	6,455	6,146
	International Bank for Reconstruction & Development	3.125%	6/15/27	33,915	32,500		Korea Development Bank	0.750%	1/25/25	11,270	10,334
	International Bank for Reconstruction & Development	0.750%	11/24/27	38,000	32,291		Korea Development Bank	4.000%	9/8/25	1,230	1,198
3	International Finance Corp.	1.375%	10/16/24	16,225	15,335		Korea Development Bank	3.375%	9/16/25	12,045	11,530
3	International Finance Corp.	0.375%	7/16/25	13,715	12,414		Korea Development Bank	3.000%	1/13/26	11,630	11,050
3	International Finance Corp.	3.625%	9/15/25	20,000	19,629		Korea Development Bank	2.000%	9/12/26	7,280	6,591
3	International Finance Corp.	2.125%	4/7/26	5,871	5,473		Korea Development Bank	1.375%	4/25/27	6,540	5,655
3	International Finance Corp.	0.750%	10/8/26	20,000	17,596	7	Landwirtschaftliche Rentenbank	2.000%	1/13/25	12,995	12,371
8	Japan Bank for International Cooperation	0.625%	5/22/23	285	280	3,7	Landwirtschaftliche Rentenbank	0.500%	5/27/25	17,755	16,181
8	Japan Bank for International Cooperation	3.250%	7/20/23	14,950	14,805	7	Landwirtschaftliche Rentenbank	2.375%	6/10/25	15,188	14,471
3,8	Japan Bank for International Cooperation	3.375%	7/31/23	1,075	1,064	7	Landwirtschaftliche Rentenbank	0.875%	3/30/26	14,815	13,260
3,8	Japan Bank for International Cooperation	0.500%	4/15/24	8,619	8,139	3,7	Landwirtschaftliche Rentenbank	1.750%	7/27/26	8,763	8,018
3,8	Japan Bank for International Cooperation	2.500%	5/23/24	19,249	18,620		Nordic Investment Bank	2.250%	5/21/24	2,049	1,981
3,8	Japan Bank for International Cooperation	3.000%	5/29/24	10,455	10,173		Nordic Investment Bank	0.375%	9/20/24	6,950	6,468
3,8	Japan Bank for International Cooperation	1.750%	10/17/24	4,365	4,127		Nordic Investment Bank	0.375%	9/11/25	14,490	13,026
3,8	Japan Bank for International Cooperation	2.125%	2/10/25	1,946	1,843	3	Nordic Investment Bank	0.500%	1/21/26	13,200	11,750
8	Japan Bank for International Cooperation	2.875%	4/14/25	18,875	18,121	9	Oesterreichische Kontrollbank AG	1.500%	2/12/25	10,425	9,794
3,8	Japan Bank for International Cooperation	2.500%	5/28/25	6,024	5,718	9	Oesterreichische Kontrollbank AG	0.375%	9/17/25	25,790	23,145
8	Japan Bank for International Cooperation	0.625%	7/15/25	23,648	21,339	3,9	Oesterreichische Kontrollbank AG	0.500%	2/2/26	6,868	6,100
3,8	Japan Bank for International Cooperation	2.750%	1/21/26	6,500	6,141	9	Oesterreichische Kontrollbank AG	3.625%	9/9/27	15,000	14,616
3,8	Japan Bank for International Cooperation	2.375%	4/20/26	7,195	6,684	3,10	Petroleos Mexicanos	2.290%	2/15/24	285	277
8	Japan Bank for International Cooperation	1.875%	7/21/26	3,436	3,117		Province of Alberta	2.950%	1/23/24	13,279	13,017
8	Japan Bank for International Cooperation	2.250%	11/4/26	12,774	11,678		Province of Alberta	1.875%	11/13/24	17,034	16,176
8	Japan Bank for International Cooperation	2.875%	6/1/27	14,970	13,935	3	Province of Alberta	1.000%	5/20/25	14,914	13,728
8	Japan Bank for International Cooperation	2.875%	7/21/27	8,825	8,211	3	Province of British Columbia	1.750%	9/27/24	15,243	14,496
8	Japan Bank for International Cooperation	4.375%	10/5/27	10,000	9,923	3	Province of British Columbia	6.500%	1/15/26	1,638	1,723
8	Japan Bank for International Cooperation	2.750%	11/16/27	15,000	13,795	3	Province of British Columbia	0.900%	7/20/26	7,475	6,621
8	Japan International Cooperation Agency	2.750%	4/27/27	4,909	4,545	3	Province of Manitoba	2.600%	4/16/24	7,257	7,053
8	Japan International Cooperation Agency	3.250%	5/25/27	32,920	31,081		Province of Manitoba	3.050%	5/14/24	6,178	6,033
7	KFW	2.625%	2/28/24	18,434	17,981		Province of Manitoba	2.125%	6/22/26	4,866	4,496
7	KFW	0.250%	3/8/24	50,980	48,333		Province of Ontario	3.050%	1/29/24	14,697	14,417
7	KFW	1.375%	8/5/24	31,694	30,093		Province of Ontario	3.200%	5/16/24	12,719	12,440
7	KFW	0.500%	9/20/24	45,041	41,996		Province of Ontario	0.625%	1/21/26	23,991	21,342
							Province of Ontario	1.050%	4/14/26	14,860	13,295
							Province of Ontario	2.500%	4/27/26	18,535	17,362
							Province of Ontario	3.100%	5/19/27	22,025	20,883
							Province of Quebec	7.125%	2/9/24	1,223	1,251
							Province of Quebec	2.500%	4/9/24	15,810	15,354
							Province of Quebec	2.875%	10/16/24	18,670	18,099
							Province of Quebec	1.500%	2/11/25	9,475	8,899
							Province of Quebec	0.600%	7/23/25	36,985	33,542
							Province of Quebec	2.500%	4/20/26	18,690	17,587
							Province of Quebec	2.750%	4/12/27	8,060	7,555
							Province of Saskatchewan	3.250%	6/8/27	7,255	6,927
							Republic of Chile	3.125%	3/27/25	8,930	8,639
							Republic of Chile	3.125%	1/21/26	4,888	4,633
							Republic of Chile	2.750%	1/31/27	9,915	9,126
							Republic of Hungary	5.375%	3/25/24	22,025	22,004
							Republic of Italy	0.875%	5/6/24	17,295	16,181
							Republic of Italy	2.375%	10/17/24	25,500	24,020
							Republic of Italy	1.250%	2/17/26	15,987	13,896
							Republic of Korea	5.625%	11/3/25	1,789	1,819
							Republic of Panama	4.000%	9/22/24	831	813
							Republic of Panama	3.750%	3/16/25	8,579	8,297
							Republic of Panama	7.125%	1/29/26	13,961	14,760
							Republic of Peru	7.350%	7/21/25	11,790	12,357
							Republic of Peru	2.392%	1/23/26	7,350	6,783
							Republic of Peru	4.125%	8/25/27	7,460	7,166
							Republic of Poland	4.000%	1/22/24	14,540	14,350
							Republic of Poland	3.250%	4/6/26	9,145	8,769
							Republic of Poland	5.500%	11/16/27	11,505	11,819
							Republic of the Philippines	4.200%	1/21/24	8,476	8,403
							Republic of the Philippines	9.500%	10/21/24	3,456	3,759

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of the Philippines	10.625%	3/16/25	19,077	21,562
Republic of the Philippines	5.500%	3/30/26	6,731	6,903
Republic of the Philippines	3.229%	3/29/27	4,360	4,128
Republic of the Philippines	5.170%	10/13/27	9,350	9,552
State of Israel	2.875%	3/16/26	9,959	9,467
³ Svensk Exportkredit AB	0.375%	7/30/24	16,339	15,263
³ Svensk Exportkredit AB	0.625%	10/7/24	6,800	6,328
³ Svensk Exportkredit AB	0.625%	5/14/25	22,555	20,581
³ Svensk Exportkredit AB	0.500%	8/26/25	11,070	9,955
³ Svensk Exportkredit AB	4.625%	11/28/25	9,540	9,550
³ Svensk Exportkredit AB	2.250%	3/22/27	8,125	7,472
³ United Mexican States	3.900%	4/27/25	4,978	4,910
United Mexican States	4.125%	1/21/26	22,410	21,854
United Mexican States	4.150%	3/28/27	26,859	26,185
Total Sovereign Bonds (Cost \$3,823,780)				3,572,868
Taxable Municipal Bonds (0.1%)				
California Earthquake Authority Revenue	5.603%	7/1/27	8,850	8,923
California GO	2.650%	4/1/26	1,320	1,241
Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	11,525	10,582
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	7,680	6,687
Oregon GO	5.762%	6/1/23	389	391
University of California Revenue	0.883%	5/15/25	2,000	1,834
University of California Revenue	3.063%	7/1/25	2,677	2,574
University of California Revenue	1.316%	5/15/27	4,890	4,217
Utah GO	4.554%	7/1/24	3,605	3,591
Total Taxable Municipal Bonds (Cost \$42,092)				40,040

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (1.4%)			
Money Market Fund (1.4%)			
¹¹ Vanguard Market Liquidity Fund (Cost \$889,735)	4.334%	8,898,249	889,736
Total Investments (100.9%) (Cost \$70,001,692)			65,655,091
Other Assets and Liabilities—Net (-0.9%)			(565,640)
Net Assets (100%)			65,089,451

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2022.

2 U.S. government-guaranteed.

3 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

4 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2022, the aggregate value was \$220,543,000, representing 0.3% of net assets.

6 Guaranteed by the Government of Canada.

7 Guaranteed by the Federal Republic of Germany.

8 Guaranteed by the Government of Japan.

9 Guaranteed by the Republic of Austria.

10 Guaranteed by the Government of Mexico.

11 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

DAC—Designated Activity Company.

GO—General Obligation Bond.

Statement of Assets and Liabilities

As of December 31, 2022

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$69,111,957)	64,765,355
Affiliated Issuers (Cost \$889,735)	889,736
Total Investments in Securities	65,655,091
Investment in Vanguard	2,371
Receivables for Investment Securities Sold	396,406
Receivables for Accrued Income	393,515
Receivables for Capital Shares Issued	28,378
Other Assets	242
Total Assets	66,476,003
Liabilities	
Due to Custodian	4,119
Payables for Investment Securities Purchased	1,304,818
Payables for Capital Shares Redeemed	70,717
Payables for Distributions	5,522
Payables to Vanguard	1,376
Total Liabilities	1,386,552
Net Assets	65,089,451

At December 31, 2022, net assets consisted of:

Paid-in Capital	70,080,498
Total Distributable Earnings (Loss)	(4,991,047)
Net Assets	65,089,451

Investor Shares—Net Assets

Applicable to 5,182,678 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	51,153
Net Asset Value Per Share—Investor Shares	\$9.87

ETF Shares—Net Assets

Applicable to 500,979,055 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	37,679,414
Net Asset Value Per Share—ETF Shares	\$75.21

Admiral Shares—Net Assets

Applicable to 1,525,450,688 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	15,056,419
Net Asset Value Per Share—Admiral Shares	\$9.87

Institutional Shares—Net Assets

Applicable to 565,304,092 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	5,579,672
Net Asset Value Per Share—Institutional Shares	\$9.87

Institutional Plus Shares—Net Assets

Applicable to 681,123,878 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	6,722,793
Net Asset Value Per Share—Institutional Plus Shares	\$9.87

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Operations

	Year Ended December 31, 2022
	(\$000)
Investment Income	
Income	
Interest ¹	1,008,237
Total Income	1,008,237
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,356
Management and Administrative—Investor Shares	75
Management and Administrative—ETF Shares	11,593
Management and Administrative—Admiral Shares	10,229
Management and Administrative—Institutional Shares	2,723
Management and Administrative—Institutional Plus Shares	2,424
Marketing and Distribution—Investor Shares	4
Marketing and Distribution—ETF Shares	1,954
Marketing and Distribution—Admiral Shares	823
Marketing and Distribution—Institutional Shares	237
Marketing and Distribution—Institutional Plus Shares	202
Custodian Fees	131
Auditing Fees	41
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	1,058
Shareholders' Reports—Admiral Shares	209
Shareholders' Reports—Institutional Shares	22
Shareholders' Reports—Institutional Plus Shares	20
Trustees' Fees and Expenses	26
Other Expenses	27
Total Expenses	33,155
Expenses Paid Indirectly	(102)
Net Expenses	33,053
Net Investment Income	975,184
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	(885,400)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(4,141,584)
Net Increase (Decrease) in Net Assets Resulting from Operations	(4,051,800)

¹ Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$1,804,000, \$8,000, \$1,000, and \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Includes (\$260,618,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2022 (\$000)	2021 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	975,184	810,735
Realized Net Gain (Loss)	(885,400)	328,103
Change in Unrealized Appreciation (Depreciation)	(4,141,584)	(1,896,971)
Net Increase (Decrease) in Net Assets Resulting from Operations	(4,051,800)	(758,133)
Distributions		
Investor Shares	(748)	(1,122)
ETF Shares	(563,440)	(542,379)
Admiral Shares	(235,930)	(267,866)
Institutional Shares	(89,827)	(95,800)
Institutional Plus Shares	(102,136)	(109,396)
Total Distributions	(992,081)	(1,016,563)
Capital Share Transactions		
Investor Shares	(18,826)	(14,694)
ETF Shares	(1,574,459)	13,418,043
Admiral Shares	(2,111,103)	328,778
Institutional Shares	(747,364)	821,022
Institutional Plus Shares	(539,307)	1,142,724
Net Increase (Decrease) from Capital Share Transactions	(4,991,059)	15,695,873
Total Increase (Decrease)	(10,034,940)	13,921,177
Net Assets		
Beginning of Period	75,124,391	61,203,214
End of Period	65,089,451	75,124,391

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Investment Operations					
Net Investment Income ¹	.133	.116	.185	.230	.198
Net Realized and Unrealized Gain (Loss) on Investments	(.726)	(.241)	.300	.258	(.069)
Total from Investment Operations	(.593)	(.125)	.485	.488	.129
Distributions					
Dividends from Net Investment Income	(.134)	(.116)	(.185)	(.228)	(.199)
Distributions from Realized Capital Gains	(.003)	(.029)	—	—	—
Total Distributions	(.137)	(.145)	(.185)	(.228)	(.199)
Net Asset Value, End of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Total Return²	-5.61%	-1.15%	4.61%	4.77%	1.27%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$51	\$74	\$91	\$89	\$1,143
Ratio of Total Expenses to Average Net Assets	0.15% ³	0.15%	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.31%	1.08%	1.71%	2.18%	1.94%
Portfolio Turnover Rate ⁴	41%	37%	49%	44%	48%

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$80.81	\$82.81	\$80.55	\$78.56	\$79.09
Investment Operations					
Net Investment Income ¹	1.106	.960	1.474	1.819	1.580
Net Realized and Unrealized Gain (Loss) on Investments	(5.580)	(1.785)	2.267	2.014	(.545)
Total from Investment Operations	(4.474)	(.825)	3.741	3.833	1.035
Distributions					
Dividends from Net Investment Income	(1.105)	(.953)	(1.481)	(1.843)	(1.565)
Distributions from Realized Capital Gains	(.021)	(.222)	—	—	—
Total Distributions	(1.126)	(1.175)	(1.481)	(1.843)	(1.565)
Net Asset Value, End of Period	\$75.21	\$80.81	\$82.81	\$80.55	\$78.56
Total Return	-5.55%	-1.00%	4.67%	4.92%	1.34%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$37,679	\$42,076	\$29,618	\$22,522	\$27,946
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04%	0.05%	0.05%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.44%	1.17%	1.79%	2.28%	2.02%
Portfolio Turnover Rate ³	41%	37%	49%	44%	48%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

See accompanying Notes, which are an integral part of the Financial Statements.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Investment Operations					
Net Investment Income ¹	.141	.124	.192	.237	.207
Net Realized and Unrealized Gain (Loss) on Investments	(.726)	(.241)	.301	.260	(.070)
Total from Investment Operations	(.585)	(.117)	.493	.497	.137
Distributions					
Dividends from Net Investment Income	(.142)	(.124)	(.193)	(.237)	(.207)
Distributions from Realized Capital Gains	(.003)	(.029)	—	—	—
Total Distributions	(.145)	(.153)	(.193)	(.237)	(.207)
Net Asset Value, End of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Total Return²	-5.54%	-1.08%	4.69%	4.86%	1.35%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$15,056	\$18,410	\$18,543	\$15,379	\$13,812
Ratio of Total Expenses to Average Net Assets	0.07% ³	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.40%	1.16%	1.77%	2.26%	2.02%
Portfolio Turnover Rate ⁴	41%	37%	49%	44%	48%

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Investment Operations					
Net Investment Income ¹	.143	.126	.195	.239	.209
Net Realized and Unrealized Gain (Loss) on Investments	(.726)	(.240)	.301	.260	(.070)
Total from Investment Operations	(.583)	(.114)	.496	.499	.139
Distributions					
Dividends from Net Investment Income	(.144)	(.127)	(.196)	(.239)	(.209)
Distributions from Realized Capital Gains	(.003)	(.029)	—	—	—
Total Distributions	(.147)	(.156)	(.196)	(.239)	(.209)
Net Asset Value, End of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Total Return	-5.52%	-1.06%	4.71%	4.88%	1.37%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$5,580	\$6,790	\$6,134	\$5,524	\$4,930
Ratio of Total Expenses to Average Net Assets	0.05% ²	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.42%	1.17%	1.80%	2.28%	2.04%
Portfolio Turnover Rate ³	41%	37%	49%	44%	48%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

See accompanying Notes, which are an integral part of the Financial Statements.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Investment Operations					
Net Investment Income ¹	.145	.127	.196	.240	.210
Net Realized and Unrealized Gain (Loss) on Investments	(.727)	(.240)	.301	.260	(.070)
Total from Investment Operations	(.582)	(.113)	.497	.500	.140
Distributions					
Dividends from Net Investment Income	(.145)	(.128)	(.197)	(.240)	(.210)
Distributions from Realized Capital Gains	(.003)	(.029)	—	—	—
Total Distributions	(.148)	(.157)	(.197)	(.240)	(.210)
Net Asset Value, End of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Total Return	-5.51%	-1.05%	4.72%	4.89%	1.38%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$6,723	\$7,774	\$6,817	\$6,631	\$5,404
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.43%	1.18%	1.81%	2.29%	2.05%
Portfolio Turnover Rate ³	41%	37%	49%	44%	48%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Notes to Financial Statements

Vanguard Short-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

2. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

3. Distributions: Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

4. Credit Facilities and Interfund Lending Program: The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.4 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

5. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2022, the fund had contributed to Vanguard capital in the amount of \$2,371,000, representing less than 0.01% of the fund's net assets and 0.95% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2022, custodian fee offset arrangements reduced the fund's expenses by \$102,000 (an annual rate of less than 0.01% of average net assets).

D. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of December 31, 2022, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	43,746,283	—	43,746,283
Corporate Bonds	—	17,406,164	—	17,406,164
Sovereign Bonds	—	3,572,868	—	3,572,868
Taxable Municipal Bonds	—	40,040	—	40,040
Temporary Cash Investments	889,736	—	—	889,736
Total	889,736	64,765,355	—	65,655,091

E. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These

Short-Term Bond Index Fund

reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for applicable in-kind redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	(261,023)
Total Distributable Earnings (Loss)	261,023

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	1,717
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(606,258)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(4,386,506)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	973,430	821,125
Long-Term Capital Gains	18,651	195,438
Total	992,081	1,016,563

* Includes short-term capital gains, if any.

As of December 31, 2022, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	70,041,597
Gross Unrealized Appreciation	23,965
Gross Unrealized Depreciation	(4,410,471)
Net Unrealized Appreciation (Depreciation)	(4,386,506)

F. During the year ended December 31, 2022, the fund purchased \$15,661,583,000 of investment securities and sold \$17,855,593,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$21,628,506,000 and \$24,009,094,000, respectively. Purchases and sales include \$9,439,098,000 and \$11,018,188,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2022, such purchases were \$4,861,813,000 and sales were \$19,602,000, resulting in net realized loss of \$744,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

G. Capital share transactions for each class of shares were:

	Year Ended December 31,			
	2022		2021	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	10,627	1,050	17,969	1,668
Issued in Lieu of Cash Distributions	748	75	1,122	104
Redeemed	(30,201)	(2,937)	(33,785)	(3,144)
Net Increase (Decrease)—Investor Shares	(18,826)	(1,812)	(14,694)	(1,372)
ETF Shares				
Issued	9,578,705	124,300	18,000,898	219,000
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(11,153,164)	(144,000)	(4,582,855)	(56,000)
Net Increase (Decrease)—ETF Shares	(1,574,459)	(19,700)	13,418,043	163,000
Admiral Shares				
Issued	5,066,836	501,147	5,746,280	533,288
Issued in Lieu of Cash Distributions	196,273	19,531	226,260	21,084
Redeemed	(7,374,212)	(731,210)	(5,643,762)	(524,377)
Net Increase (Decrease)—Admiral Shares	(2,111,103)	(210,532)	328,778	29,995
Institutional Shares				
Issued	1,770,051	174,510	2,775,666	258,131
Issued in Lieu of Cash Distributions	82,196	8,181	85,906	8,007
Redeemed	(2,599,611)	(257,706)	(2,040,550)	(190,115)
Net Increase (Decrease)—Institutional Shares	(747,364)	(75,015)	821,022	76,023
Institutional Plus Shares				
Issued	1,200,755	117,425	2,107,924	195,581
Issued in Lieu of Cash Distributions	94,011	9,360	104,235	9,714
Redeemed	(1,834,073)	(178,739)	(1,069,435)	(99,418)
Net Increase (Decrease)—Institutional Plus Shares	(539,307)	(51,954)	1,142,724	105,877

H. Management has determined that no events or transactions occurred subsequent to December 31, 2022, that would require recognition or disclosure in these financial statements.

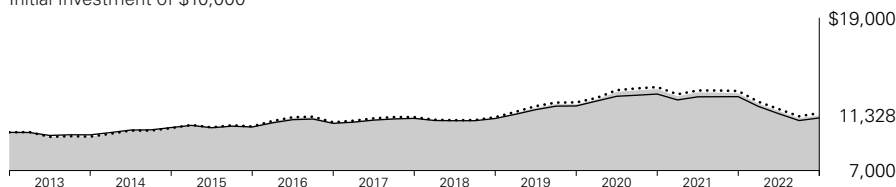
Intermediate-Term Bond Index Fund

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Cumulative Performance: December 31, 2012, Through December 31, 2022

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2022

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Intermediate-Term Bond Index Fund Investor Shares	-13.34%	0.37%	1.25%	\$11,328
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-13.13	0.54	1.41	11,508
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Intermediate-Term Bond Index Fund ETF Shares Net Asset Value	-13.30%	0.46%	1.34%	\$11,428
Intermediate-Term Bond Index Fund ETF Shares Market Price	-13.21	0.47	1.32	11,399
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-13.13	0.54	1.41	11,508
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Intermediate-Term Bond Index Fund Admiral Shares	-13.27%	0.45%	1.34%	\$11,421
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-13.13	0.54	1.41	11,508
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

See Financial Highlights for dividend and capital gains information.

Intermediate-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2022			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Intermediate-Term Bond Index Fund Institutional Shares	-13.25%	0.47%	1.36%	\$5,723,975
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-13.13	0.54	1.41	5,753,970
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	5,564,805

	Average Annual Total Returns Periods Ended December 31, 2022			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Intermediate-Term Bond Index Fund Institutional Plus Shares	-13.24%	0.48%	1.37%	\$ 114,627,530
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-13.13	0.54	1.41	115,079,390
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	111,296,100

Cumulative Returns of ETF Shares: December 31, 2012, Through December 31, 2022

	One Year	Five Years	Ten Years
Intermediate-Term Bond Index Fund ETF Shares Market Price	-13.21%	2.36%	13.99%
Intermediate-Term Bond Index Fund ETF Shares Net Asset Value	-13.30	2.34	14.28
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-13.13	2.75	15.08

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, click on Price, and then scroll down to the Premium/Discount chart. The ETF premium/discount chart there shows the percentage and days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2022

Corporate Bonds	37.6%
Sovereign Bonds	3.9
Taxable Municipal Bonds	0.4
U.S. Government and Agency Obligations	58.1

The table reflects the fund's investments, except for short-term investments. The agency and mortgage-backed securities may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

The fund may invest in derivatives (such as futures and swap contracts) for various reasons, including, but not limited to, attempting to remain fully invested and tracking its target index as closely as possible.

Financial Statements

Schedule of Investments

As of December 31, 2022

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
U.S. Government and Agency Obligations (57.8%)										
U.S. Government Securities (56.7%)										
United States Treasury Note/Bond	3.875%	11/30/27	12,965	12,892	²	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	25,657	29,669
United States Treasury Note/Bond	0.625%	12/31/27	321,030	271,922	²	Federal National Mortgage Assn.	6.250%	5/15/29	35,504	39,640
United States Treasury Note/Bond	0.750%	1/31/28	408,460	347,319	²	Federal National Mortgage Assn.	7.125%	1/15/30	28,000	32,833
United States Treasury Note/Bond	2.750%	2/15/28	508,005	477,366	²	Federal National Mortgage Assn.	7.250%	5/15/30	46,545	55,364
United States Treasury Note/Bond	1.125%	2/29/28	575,300	497,904	²	Federal National Mortgage Assn.	0.875%	8/5/30	57,520	45,108
United States Treasury Note/Bond	1.250%	3/31/28	428,925	372,763	²	Federal National Mortgage Assn.	6.625%	11/15/30	35,114	40,592
United States Treasury Note/Bond	1.250%	4/30/28	417,059	361,799	¹	Private Export Funding Corp.	1.400%	7/15/28	7,425	6,285
United States Treasury Note/Bond	2.875%	5/15/28	547,053	516,110		Tennessee Valley Authority	7.125%	5/1/30	3,970	4,633
United States Treasury Note/Bond	1.250%	5/31/28	447,790	387,618		Tennessee Valley Authority	1.500%	9/15/31	4,100	3,219
United States Treasury Note/Bond	1.250%	6/30/28	339,160	293,108						353,603
United States Treasury Note/Bond	1.000%	7/31/28	298,538	253,664		Total U.S. Government and Agency Obligations (Cost \$21,471,473)				19,133,990
United States Treasury Note/Bond	2.875%	8/15/28	533,445	502,188		Corporate Bonds (37.4%)				
United States Treasury Note/Bond	5.500%	8/15/28	6,925	7,398		Communications (3.2%)				
United States Treasury Note/Bond	1.125%	8/31/28	447,720	382,451		Activision Blizzard Inc.	1.350%	9/15/30	6,795	5,307
United States Treasury Note/Bond	1.250%	9/30/28	322,310	276,784		Alphabet Inc.	1.100%	8/15/30	11,433	8,977
United States Treasury Note/Bond	1.375%	10/31/28	304,720	263,011		America Movil SAB de CV	3.625%	4/22/29	7,837	7,136
United States Treasury Note/Bond	3.125%	11/15/28	550,503	524,784		America Movil SAB de CV	2.875%	5/7/30	3,963	3,396
United States Treasury Note/Bond	5.250%	11/15/28	10,000	10,580		America Movil SAB de CV	4.700%	7/21/32	9,640	9,223
United States Treasury Note/Bond	1.500%	11/30/28	349,113	303,074		AT&T Inc.	1.650%	2/1/28	19,225	16,265
United States Treasury Note/Bond	1.375%	12/31/28	302,070	260,441		¹ AT&T Inc.	4.100%	2/15/28	8,456	8,050
United States Treasury Note/Bond	1.750%	1/31/29	115,920	101,810		AT&T Inc.	4.350%	3/1/29	26,987	25,683
United States Treasury Note/Bond	2.625%	2/15/29	537,486	496,923		¹ AT&T Inc.	4.300%	2/15/30	20,664	19,432
United States Treasury Note/Bond	5.250%	2/15/29	15,235	16,149		AT&T Inc.	2.750%	6/1/31	17,436	14,478
United States Treasury Note/Bond	1.875%	2/28/29	382,005	338,373		AT&T Inc.	2.250%	2/1/32	19,855	15,568
United States Treasury Note/Bond	2.375%	3/31/29	270,905	246,481		Baidu Inc.	4.375%	3/29/28	3,890	3,670
United States Treasury Note/Bond	2.875%	4/30/29	159,635	149,458		Baidu Inc.	4.875%	11/14/28	3,263	3,129
United States Treasury Note/Bond	2.375%	5/15/29	462,036	419,948		Baidu Inc.	3.425%	4/7/30	4,665	4,052
United States Treasury Note/Bond	2.750%	5/31/29	262,595	243,803		Baidu Inc.	2.375%	8/23/31	6,200	4,836
United States Treasury Note/Bond	3.250%	6/30/29	343,460	328,487		Booking Holdings Inc.	3.550%	3/15/28	5,293	4,935
United States Treasury Note/Bond	2.625%	7/31/29	302,007	278,082		Booking Holdings Inc.	4.625%	4/13/30	13,285	12,855
United States Treasury Note/Bond	1.625%	8/15/29	417,889	362,388		British Telecommunications plc	5.125%	12/4/28	2,967	2,875
United States Treasury Note/Bond	6.125%	8/15/29	14,100	15,737		British Telecommunications plc	9.625%	12/15/30	19,355	23,104
United States Treasury Note/Bond	3.125%	8/31/29	293,420	278,520		Charter Communications Operating LLC	3.750%	2/15/28	7,529	6,818
United States Treasury Note/Bond	3.875%	9/30/29	313,390	310,991		Charter Communications Operating LLC	4.200%	3/15/28	14,020	12,880
United States Treasury Note/Bond	4.000%	10/31/29	275,765	275,808		Charter Communications Operating LLC	2.250%	1/15/29	12,143	9,760
United States Treasury Note/Bond	1.750%	11/15/29	273,014	237,949		Charter Communications Operating LLC	5.050%	3/30/29	11,926	11,214
United States Treasury Note/Bond	3.875%	11/30/29	636,147	631,674		Charter Communications Operating LLC	2.800%	4/1/31	13,761	10,699
United States Treasury Note/Bond	1.500%	2/15/30	279,921	238,370		Charter Communications Operating LLC	2.300%	2/1/32	11,420	8,428
United States Treasury Note/Bond	0.625%	5/15/30	675,051	533,923		Comcast Corp.	3.150%	2/15/28	15,327	14,164
United States Treasury Note/Bond	6.250%	5/15/30	51,675	58,885		Comcast Corp.	4.150%	10/15/28	34,983	33,624
United States Treasury Note/Bond	0.625%	8/15/30	929,357	731,143		Comcast Corp.	2.650%	2/1/30	15,480	13,366
United States Treasury Note/Bond	0.875%	11/15/30	901,397	720,273		Comcast Corp.	3.400%	4/1/30	12,207	11,112
United States Treasury Note/Bond	1.125%	2/15/31	637,401	519,183		Comcast Corp.	4.250%	10/15/30	7,334	7,034
United States Treasury Note/Bond	5.375%	2/15/31	56,996	62,447		Comcast Corp.	1.950%	1/15/31	12,666	10,219
United States Treasury Note/Bond	1.625%	5/15/31	793,018	667,003		Comcast Corp.	1.500%	2/15/31	13,826	10,765
United States Treasury Note/Bond	1.250%	8/15/31	904,055	733,556		Comcast Corp.	5.500%	11/15/32	5,095	5,304
United States Treasury Note/Bond	1.375%	11/15/31	931,422	757,800		Deutsche Telekom International Finance BV	8.750%	6/15/30	30,875	36,429
United States Treasury Note/Bond	1.875%	2/15/32	814,419	690,220		Discovery Communications LLC	3.950%	3/20/28	16,071	14,262
United States Treasury Note/Bond	2.875%	5/15/32	788,963	726,832		Discovery Communications LLC	4.125%	5/15/29	5,092	4,416
United States Treasury Note/Bond	2.750%	8/15/32	746,868	679,299		Discovery Communications LLC	3.625%	5/15/30	6,393	5,276
United States Treasury Note/Bond	4.125%	11/15/32	593,820	605,696		Electronic Arts Inc.	1.850%	2/15/31	5,596	4,403
				18,780,387		Expedia Group Inc.	4.625%	8/1/27	1,809	1,736
Agency Bonds and Notes (1.1%)										
Federal Home Loan Banks	3.250%	6/9/28	24,100	23,113						
Federal Home Loan Banks	3.250%	11/16/28	42,755	40,923						
^{1,2} Federal Home Loan Mortgage Corp.	6.750%	9/15/29	8,235	9,450						
² Federal Home Loan Mortgage Corp.	6.750%	3/15/31	19,514	22,774						

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Expedia Group Inc.	3.250%	2/15/30	9,006	7,643	¹	American Honda Finance Corp.	2.250%	1/12/29	2,360	2,030
Expedia Group Inc.	2.950%	3/15/31	4,789	3,856	¹	American Honda Finance Corp.	1.800%	1/13/31	5,120	4,064
Fox Corp.	4.709%	1/25/29	14,609	14,141		Aptiv plc	4.350%	3/15/29	1,950	1,833
Fox Corp.	3.500%	4/8/30	5,058	4,473		Aptiv plc	3.250%	3/1/32	3,285	2,698
Grupo Televisa SAB	8.500%	3/11/32	2,480	2,912		AutoNation Inc.	4.750%	6/1/30	3,190	2,855
Interpublic Group of Cos. Inc.	4.650%	10/1/28	3,709	3,550		AutoNation Inc.	2.400%	8/1/31	3,071	2,206
Interpublic Group of Cos. Inc.	4.750%	3/30/30	5,509	5,195		AutoNation Inc.	3.850%	3/1/32	8,590	6,866
Interpublic Group of Cos. Inc.	2.400%	3/1/31	4,165	3,292		AutoZone Inc.	3.750%	4/18/29	5,469	5,065
Koninklijke KPN NV	8.375%	10/1/30	4,825	5,401		AutoZone Inc.	4.000%	4/15/30	7,076	6,552
Meta Platforms Inc.	3.850%	8/15/32	17,365	15,280		AutoZone Inc.	1.650%	1/15/31	4,235	3,278
Omnicom Group Inc.	2.450%	4/30/30	4,676	3,861		AutoZone Inc.	4.750%	8/1/32	5,250	5,100
Omnicom Group Inc.	4.200%	6/1/30	3,785	3,521		Best Buy Co. Inc.	4.450%	10/1/28	5,220	5,030
Omnicom Group Inc.	2.600%	8/1/31	5,742	4,695		Best Buy Co. Inc.	1.950%	10/1/30	2,553	2,018
Orange SA	9.000%	3/1/31	18,415	22,526		Brunswick Corp.	2.400%	8/18/31	3,403	2,500
Paramount Global	3.375%	2/15/28	5,135	4,555		Brunswick Corp.	4.400%	9/15/32	3,430	2,890
Paramount Global	3.700%	6/1/28	6,735	6,008		Choice Hotels International Inc.	3.700%	12/1/29	498	433
Paramount Global	4.200%	6/1/29	4,347	3,866		Dick's Sporting Goods Inc.	3.150%	1/15/32	4,305	3,376
Paramount Global	7.875%	7/30/30	3,333	3,544		eBay Inc.	2.700%	3/11/30	5,568	4,736
Paramount Global	4.950%	1/15/31	14,648	13,065		eBay Inc.	2.600%	5/10/31	4,245	3,492
³ Rogers Communications Inc.	3.800%	3/15/32	15,250	13,161		eBay Inc.	6.300%	11/22/32	6,135	6,379
Take-Two Interactive Software Inc.	4.000%	4/14/32	3,294	2,914	¹	Emory University	2.143%	9/1/30	3,813	3,140
TCI Communications Inc.	7.125%	2/15/28	1,916	2,093		Fortune Brands Innovations Inc.	3.250%	9/15/29	5,293	4,585
Telefonica Europe BV	8.250%	9/15/30	9,150	10,212		Fortune Brands Innovations Inc.	4.000%	3/25/32	3,500	3,038
TELUS Corp.	3.700%	9/15/27	1,786	1,693		General Motors Co.	5.000%	10/1/28	5,461	5,250
Tencent Music Entertainment Group	2.000%	9/3/30	3,795	2,874		General Motors Co.	5.400%	10/15/29	4,705	4,500
T-Mobile USA Inc.	4.750%	2/1/28	9,060	8,827		General Motors Co.	5.600%	10/15/32	12,520	11,675
T-Mobile USA Inc.	2.050%	2/15/28	15,937	13,711		General Motors Financial Co. Inc.	3.850%	1/5/28	6,115	5,594
T-Mobile USA Inc.	2.625%	2/15/29	5,975	5,071		General Motors Financial Co. Inc.	2.400%	4/10/28	6,284	5,303
T-Mobile USA Inc.	2.400%	3/15/29	2,470	2,083		General Motors Financial Co. Inc.	2.400%	10/15/28	4,633	3,854
T-Mobile USA Inc.	3.375%	4/15/29	18,727	16,500		General Motors Financial Co. Inc.	5.650%	1/17/29	3,605	3,538
T-Mobile USA Inc.	3.875%	4/15/30	54,883	49,819		General Motors Financial Co. Inc.	4.300%	4/6/29	9,842	8,835
T-Mobile USA Inc.	2.550%	2/15/31	30,130	24,554		General Motors Financial Co. Inc.	3.600%	6/21/30	9,353	7,864
T-Mobile USA Inc.	2.875%	2/15/31	4,225	3,488		General Motors Financial Co. Inc.	2.350%	1/8/31	1,432	1,082
T-Mobile USA Inc.	3.500%	4/15/31	23,517	20,367		General Motors Financial Co. Inc.	2.700%	6/10/31	8,680	6,674
T-Mobile USA Inc.	2.700%	3/15/32	8,160	6,604		General Motors Financial Co. Inc.	3.100%	1/12/32	16,335	12,831
¹ TWDC Enterprises 18 Corp.	7.000%	3/1/32	2,447	2,765		Genuine Parts Co.	1.875%	11/1/30	4,100	3,148
VeriSign Inc.	2.700%	6/15/31	6,375	5,215		Hasbro Inc.	3.900%	11/19/29	9,751	8,668
Verizon Communications Inc.	2.100%	3/22/28	26,182	22,713		Home Depot Inc.	0.900%	3/15/28	3,638	3,018
Verizon Communications Inc.	4.329%	9/21/28	36,579	35,210		Home Depot Inc.	1.500%	9/15/28	6,269	5,327
Verizon Communications Inc.	3.875%	2/8/29	4,561	4,283		Home Depot Inc.	3.900%	12/6/28	6,212	5,985
Verizon Communications Inc.	4.016%	12/3/29	32,437	30,356		Home Depot Inc.	2.950%	6/15/29	10,583	9,577
Verizon Communications Inc.	3.150%	3/22/30	16,735	14,744		Home Depot Inc.	2.700%	4/15/30	16,935	14,785
Verizon Communications Inc.	1.500%	9/18/30	3,395	2,641		Home Depot Inc.	1.375%	3/15/31	11,877	9,199
Verizon Communications Inc.	1.680%	10/30/30	8,695	6,758		Home Depot Inc.	1.875%	9/15/31	9,130	7,301
Verizon Communications Inc.	1.750%	1/20/31	17,033	13,193		Home Depot Inc.	3.250%	4/15/32	10,155	9,027
Verizon Communications Inc.	2.550%	3/21/31	39,754	32,717		Home Depot Inc.	4.500%	9/15/32	10,770	10,554
Verizon Communications Inc.	2.355%	3/15/32	46,485	36,865		Honda Motor Co. Ltd.	2.967%	3/10/32	10,050	8,629
Vodafone Group plc	7.875%	2/15/30	5,880	6,616		Hyatt Hotels Corp.	4.375%	9/15/28	5,430	4,991
Walt Disney Co.	2.200%	1/13/28	7,873	7,017		Hyatt Hotels Corp.	6.000%	4/23/30	3,950	3,846
Walt Disney Co.	2.000%	9/1/29	16,483	13,838		JD.com Inc.	3.375%	1/14/30	5,575	4,883
Walt Disney Co.	3.800%	3/22/30	9,335	8,688	¹	Johns Hopkins University	4.705%	7/1/32	2,755	2,740
Walt Disney Co.	2.650%	1/13/31	22,158	18,932		Kohl's Corp.	3.625%	5/1/31	2,455	1,724
³ Warnermedia Holdings Inc.	4.054%	3/15/29	12,645	10,960		Lear Corp.	3.800%	9/15/27	2,717	2,530
³ Warnermedia Holdings Inc.	4.279%	3/15/32	40,415	33,323		Lear Corp.	4.250%	5/15/29	3,000	2,701
Weibo Corp.	3.375%	7/8/30	5,485	4,210		Lear Corp.	3.500%	5/30/30	3,935	3,324
				1,051,279		Leggett & Platt Inc.	4.400%	3/15/29	4,852	4,564
Consumer Discretionary (2.3%)						Lowe's Cos. Inc.	1.300%	4/15/28	8,520	7,076
Advance Auto Parts Inc.	3.900%	4/15/30	8,154	7,165		Lowe's Cos. Inc.	1.700%	9/15/28	5,430	4,561
Alibaba Group Holding Ltd.	3.400%	12/6/27	8,106	7,472		Lowe's Cos. Inc.	3.650%	4/5/29	14,632	13,498
Alibaba Group Holding Ltd.	2.125%	2/9/31	10,499	8,343		Lowe's Cos. Inc.	4.500%	4/15/30	3,885	3,723
Amazon.com Inc.	1.650%	5/12/28	11,536	9,927		Lowe's Cos. Inc.	1.700%	10/15/30	7,368	5,755
Amazon.com Inc.	3.450%	4/13/29	4,200	3,930		Lowe's Cos. Inc.	2.625%	4/1/31	14,229	11,789
Amazon.com Inc.	4.650%	12/1/29	5,250	5,210		Lowe's Cos. Inc.	3.750%	4/1/32	17,170	15,303
Amazon.com Inc.	1.500%	6/3/30	16,626	13,357	¹	Marriott International Inc.	4.000%	4/15/28	5,974	5,566
Amazon.com Inc.	2.100%	5/12/31	30,345	24,835	¹	Marriott International Inc.	4.625%	6/15/30	7,814	7,298
Amazon.com Inc.	3.600%	4/13/32	14,430	13,236	¹	Marriott International Inc.	2.850%	4/15/31	14,901	12,071
Amazon.com Inc.	4.700%	12/1/32	25,000	24,838	¹	Marriott International Inc.	3.500%	10/15/32	5,000	4,156
¹ American Honda Finance Corp.	2.000%	3/24/28	7,758	6,702	¹	Marriott International Inc.	2.750%	10/15/33	1,000	767
						Masco Corp.	1.500%	2/15/28	5,195	4,308

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Masco Corp.	2.000%	10/1/30	2,849	2,211	Archer-Daniels-Midland Co.	3.250%	3/27/30	5,617	5,051
Masco Corp.	2.000%	2/15/31	4,315	3,329	Archer-Daniels-Midland Co.	2.900%	3/1/32	4,130	3,550
¹ McDonald's Corp.	3.800%	4/1/28	7,368	7,049	Avery Dennison Corp.	4.875%	12/6/28	5,331	5,198
¹ McDonald's Corp.	2.625%	9/1/29	8,706	7,639	Avery Dennison Corp.	2.650%	4/30/30	5,814	4,776
¹ McDonald's Corp.	2.125%	3/1/30	5,928	4,953	BAT Capital Corp.	2.259%	3/25/28	13,815	11,498
¹ McDonald's Corp.	3.600%	7/1/30	7,913	7,260	BAT Capital Corp.	3.462%	9/6/29	4,704	4,023
McDonald's Corp.	4.600%	9/9/32	5,130	5,023	BAT Capital Corp.	4.906%	4/2/30	4,251	3,896
MDC Holdings Inc.	3.850%	1/15/30	50	41	BAT Capital Corp.	2.726%	3/25/31	12,955	10,104
MDC Holdings Inc.	2.500%	1/15/31	4,497	3,233	BAT Capital Corp.	4.742%	3/16/32	7,195	6,389
³ Mercedes-Benz Finance North America LLC	3.100%	8/15/29	12,500	11,032	BAT Capital Corp.	7.750%	10/19/32	3,490	3,755
Mercedes-Benz Finance North America LLC	8.500%	1/18/31	3,825	4,714	BAT International Finance plc	4.448%	3/16/28	6,180	5,720
³ Mercedes-Benz Finance North America LLC	2.450%	3/2/31	3,000	2,453	Bunge Ltd. Finance Corp.	2.750%	5/14/31	7,543	6,192
Mohawk Industries Inc.	3.625%	5/15/30	4,475	3,854	Campbell Soup Co.	4.150%	3/15/28	3,320	3,173
NIKE Inc.	2.850%	3/27/30	10,592	9,456	Campbell Soup Co.	2.375%	4/24/30	7,210	5,987
NVR Inc.	3.000%	5/15/30	4,369	3,666	Church & Dwight Co. Inc.	5.600%	11/15/32	8,200	8,495
O'Reilly Automotive Inc.	4.350%	6/1/28	1,312	1,275	Clorox Co.	3.900%	5/15/28	200	191
O'Reilly Automotive Inc.	3.900%	6/1/29	3,823	3,557	Clorox Co.	4.400%	5/1/29	2,503	2,414
O'Reilly Automotive Inc.	4.200%	4/1/30	8,360	7,871	Clorox Co.	1.800%	5/15/30	5,580	4,441
O'Reilly Automotive Inc.	4.700%	6/15/32	5,415	5,246	Clorox Co.	4.600%	5/1/32	4,565	4,381
Owens Corning	3.950%	8/15/29	4,175	3,784	Coca-Cola Co.	1.500%	3/5/28	7,030	6,062
Owens Corning	3.875%	6/1/30	2,119	1,885	Coca-Cola Co.	1.000%	3/15/28	11,718	9,817
PulteGroup Inc.	6.375%	5/15/33	3,500	3,492	Coca-Cola Co.	2.125%	9/6/29	4,407	3,770
Ralph Lauren Corp.	2.950%	6/15/30	6,875	5,922	Coca-Cola Co.	3.450%	3/25/30	9,626	8,942
Ross Stores Inc.	1.875%	4/15/31	3,150	2,475	Coca-Cola Co.	1.650%	6/1/30	13,974	11,410
Stanley Black & Decker Inc.	4.250%	11/15/28	5,579	5,326	Coca-Cola Co.	2.000%	3/5/31	3,005	2,479
Stanley Black & Decker Inc.	2.300%	3/15/30	4,668	3,841	Coca-Cola Co.	1.375%	3/15/31	22,359	17,497
Stanley Black & Decker Inc.	3.000%	5/15/32	2,175	1,836	Coca-Cola Co.	2.250%	1/5/32	8,005	6,708
Starbucks Corp.	3.500%	3/1/28	6,378	5,989	Coca-Cola Femsa SAB de CV	2.750%	1/22/30	8,905	7,733
Starbucks Corp.	4.000%	11/15/28	4,940	4,707	Colgate-Palmolive Co.	3.250%	8/15/32	3,340	3,022
Starbucks Corp.	2.250%	3/12/30	8,675	7,206	Conagra Brands Inc.	4.850%	11/1/28	9,399	9,147
Starbucks Corp.	2.550%	11/15/30	9,274	7,795	Constellation Brands Inc.	4.650%	11/15/28	6,213	6,007
Starbucks Corp.	3.000%	2/14/32	5,454	4,663	Constellation Brands Inc.	3.150%	8/1/29	6,694	5,866
Tapestry Inc.	3.050%	3/15/32	3,325	2,593	Constellation Brands Inc.	2.875%	5/1/30	901	766
TJX Cos. Inc.	1.150%	5/15/28	5,236	4,369	Constellation Brands Inc.	2.250%	8/1/31	6,399	5,079
TJX Cos. Inc.	3.875%	4/15/30	5,765	5,374	Constellation Brands Inc.	4.750%	5/9/32	8,950	8,578
Toll Brothers Finance Corp.	3.800%	11/1/29	3,355	2,860	Costco Wholesale Corp.	1.600%	4/20/30	17,118	14,006
Toyota Motor Corp.	3.669%	7/20/28	1,828	1,734	Costco Wholesale Corp.	1.750%	4/20/32	7,255	5,735
Toyota Motor Corp.	2.760%	7/2/29	4,714	4,180	Diageo Capital plc	3.875%	5/18/28	4,213	4,016
¹ Toyota Motor Credit Corp.	3.050%	1/11/28	4,532	4,196	Diageo Capital plc	2.375%	10/24/29	8,500	7,262
¹ Toyota Motor Credit Corp.	1.900%	4/6/28	3,521	3,066	Diageo Capital plc	2.000%	4/29/30	2,285	1,882
Toyota Motor Credit Corp.	3.650%	1/8/29	3,940	3,704	Diageo Capital plc	2.125%	4/29/32	2,890	2,300
Toyota Motor Credit Corp.	4.450%	6/29/29	5,350	5,261	Diageo Capital plc	5.500%	1/24/33	5,000	5,229
¹ Toyota Motor Credit Corp.	2.150%	2/13/30	7,619	6,415	Dollar General Corp.	4.125%	5/1/28	4,160	3,966
¹ Toyota Motor Credit Corp.	3.375%	4/1/30	10,277	9,349	Dollar General Corp.	3.500%	4/3/30	10,000	8,962
¹ Toyota Motor Credit Corp.	1.650%	1/10/31	3,700	2,912	Dollar General Corp.	5.000%	11/1/32	4,189	4,121
Toyota Motor Credit Corp.	1.900%	9/12/31	5,235	4,140	Dollar Tree Inc.	4.200%	5/15/28	9,177	8,805
¹ Toyota Motor Credit Corp.	2.400%	1/13/32	3,860	3,169	Dollar Tree Inc.	2.650%	12/1/31	6,510	5,252
Tractor Supply Co.	1.750%	11/1/30	4,875	3,745	Estee Lauder Cos. Inc.	2.375%	12/1/29	5,466	4,693
VF Corp.	2.950%	4/23/30	7,090	5,898	Estee Lauder Cos. Inc.	2.600%	4/15/30	8,507	7,318
Whirlpool Corp.	4.750%	2/26/29	8,203	7,986	Estee Lauder Cos. Inc.	1.950%	3/15/31	5,077	4,103
Whirlpool Corp.	2.400%	5/15/31	1,263	997	Flowers Foods Inc.	2.400%	3/15/31	3,795	3,052
Whirlpool Corp.	4.700%	5/14/32	2,117	1,994	General Mills Inc.	4.200%	4/17/28	6,342	6,130
¹ Yale University	1.482%	4/15/30	6,495	5,189	General Mills Inc.	2.875%	4/15/30	5,725	4,961
				750,485	GSK Consumer Healthcare Capital US LLC	3.375%	3/24/29	6,875	6,185
Consumer Staples (2.6%)					GSK Consumer Healthcare Capital US LLC	3.625%	3/24/32	14,860	13,092
Ahold Finance USA LLC	6.875%	5/1/29	4,550	4,732	Hershey Co.	2.450%	11/15/29	2,490	2,142
Altria Group Inc.	4.800%	2/14/29	4,046	3,879	Hershey Co.	1.700%	6/1/30	1,435	1,151
Altria Group Inc.	3.400%	5/6/30	8,268	7,058	Hormel Foods Corp.	1.700%	6/3/28	3,350	2,895
Altria Group Inc.	2.450%	2/4/32	18,439	13,906	Hormel Foods Corp.	1.800%	6/11/30	10,107	8,241
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	14,522	13,861	Ingredion Inc.	2.900%	6/1/30	3,941	3,339
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	26,074	25,772	J M Smucker Co.	2.375%	3/15/30	6,055	5,011
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	23,403	21,285	J M Smucker Co.	2.125%	3/15/32	5,000	3,883
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	3,569	3,567	³ JBS USA LUX SA	5.125%	2/1/28	5,000	4,730
					³ JBS USA LUX SA	5.500%	1/15/30	10,000	9,507
					³ JBS USA LUX SA	3.750%	12/1/31	7,000	5,710
					³ JBS USA LUX SA	3.625%	1/15/32	4,500	3,666
					³ JBS USA LUX SA	5.750%	4/1/33	9,000	8,598

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kellogg Co.	3.400%	11/15/27	5,699	5,301	Baker Hughes Holdings LLC	4.486%	5/1/30	7,375	7,039
Kellogg Co.	4.300%	5/15/28	2,965	2,883	Boardwalk Pipelines LP	4.800%	5/3/29	3,415	3,213
Kellogg Co.	2.100%	6/1/30	2,950	2,392	Boardwalk Pipelines LP	3.400%	2/15/31	2,968	2,485
¹ Kellogg Co.	7.450%	4/1/31	5,197	5,914	Boardwalk Pipelines LP	3.600%	9/1/32	250	207
Keurig Dr Pepper Inc.	4.597%	5/25/28	400	392	BP Capital Markets America Inc.	3.937%	9/21/28	11,193	10,695
Keurig Dr Pepper Inc.	3.950%	4/15/29	10,420	9,681	BP Capital Markets America Inc.	4.234%	11/6/28	15,650	15,154
Keurig Dr Pepper Inc.	3.200%	5/1/30	6,356	5,531	BP Capital Markets America Inc.	3.633%	4/6/30	12,942	11,873
Keurig Dr Pepper Inc.	2.250%	3/15/31	3,260	2,625	BP Capital Markets America Inc.	1.749%	8/10/30	4,896	3,906
Keurig Dr Pepper Inc.	4.050%	4/15/32	10,635	9,677	BP Capital Markets America Inc.	2.721%	1/12/32	17,683	14,803
Kimberly-Clark Corp.	1.050%	9/15/27	5,857	5,001	BP Capital Markets plc	3.723%	11/28/28	5,832	5,522
Kimberly-Clark Corp.	3.950%	11/1/28	2,772	2,673	Burlington Resources LLC	7.200%	8/15/31	995	1,129
Kimberly-Clark Corp.	3.200%	4/25/29	5,645	5,142	Canadian Natural Resources Ltd.	2.950%	7/15/30	7,016	5,917
Kimberly-Clark Corp.	3.100%	3/26/30	5,107	4,588	Canadian Natural Resources Ltd.	7.200%	1/15/32	100	108
Kimberly-Clark Corp.	2.000%	11/2/31	4,975	4,000	Genovus Energy Inc.	2.650%	1/15/32	4,175	3,328
Kraft Heinz Foods Co.	3.750%	4/1/30	5,625	5,127	Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	13,302	12,059
Kraft Heinz Foods Co.	4.250%	3/1/31	8,677	8,100	Cheniere Energy Partners LP	4.500%	10/1/29	5,311	4,780
Kroger Co.	4.500%	1/15/29	4,538	4,378	Cheniere Energy Partners LP	4.000%	3/1/31	14,900	12,762
¹ Kroger Co.	7.700%	6/1/29	1,000	1,105	Cheniere Energy Partners LP	3.250%	1/31/32	12,500	9,956
Kroger Co.	2.200%	5/1/30	9,993	8,086	Chevron Corp.	2.236%	5/11/30	14,400	12,329
Kroger Co.	1.700%	1/15/31	4,056	3,128	Chevron USA Inc.	3.850%	1/15/28	5,087	4,912
McCormick & Co. Inc.	3.400%	8/15/27	5,278	4,925	Chevron USA Inc.	3.250%	10/15/29	6,175	5,665
McCormick & Co. Inc.	2.500%	4/15/30	4,840	4,041	CNOOC Finance 2013 Ltd.	2.875%	9/30/29	3,400	3,024
McCormick & Co. Inc.	1.850%	2/15/31	2,036	1,575	CNOOC Finance 2015 USA LLC	4.375%	5/2/28	13,975	13,676
Mondelez International Inc.	2.750%	4/13/30	7,468	6,436	CNOOC Petroleum North America ULC	7.875%	3/15/32	2,600	3,052
Mondelez International Inc.	1.500%	2/4/31	3,863	2,971	ConocoPhillips	4.300%	8/15/28	4,510	4,319
Mondelez International Inc.	3.000%	3/17/32	6,360	5,423	ConocoPhillips	2.400%	2/15/31	4,590	3,731
Mondelez International Inc.	1.875%	10/15/32	6,000	4,559	ConocoPhillips Co.	6.950%	4/15/29	10,428	11,530
PepsiCo Inc.	3.600%	2/18/28	4,620	4,438	Continental Resources Inc.	4.375%	1/15/28	4,906	4,468
PepsiCo Inc.	7.000%	3/1/29	975	1,095	Coterra Energy Inc.	4.375%	3/15/29	5,320	5,000
PepsiCo Inc.	2.625%	7/29/29	7,108	6,277	DCP Midstream Operating LP	5.125%	5/15/29	3,133	3,021
PepsiCo Inc.	2.750%	3/19/30	15,035	13,304	DCP Midstream Operating LP	3.250%	2/15/32	2,124	1,749
PepsiCo Inc.	1.625%	5/1/30	16,105	13,142	Devon Energy Corp.	5.875%	6/15/28	3,114	3,146
PepsiCo Inc.	1.950%	10/21/31	9,315	7,519	Devon Energy Corp.	4.500%	1/15/30	4,992	4,658
PepsiCo Inc.	3.900%	7/18/32	9,615	9,092	Devon Energy Corp.	7.875%	9/30/31	3,000	3,403
Philip Morris International Inc.	3.125%	3/2/28	4,778	4,346	Devon Energy Corp.	7.950%	4/15/32	1,064	1,215
Philip Morris International Inc.	3.375%	8/15/29	4,883	4,401	Diamondback Energy Inc.	3.500%	12/1/29	7,558	6,631
Philip Morris International Inc.	5.625%	11/17/29	6,385	6,503	Diamondback Energy Inc.	3.125%	3/24/31	9,297	7,706
Philip Morris International Inc.	2.100%	5/1/30	7,589	6,145	Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	4,050	3,504
Philip Morris International Inc.	1.750%	11/1/30	1,432	1,121	Enbridge Inc.	3.125%	11/15/29	6,388	5,569
Philip Morris International Inc.	5.750%	11/17/32	17,050	17,439	Energy Transfer LP	4.950%	5/15/28	5,280	5,070
³ Pilgrim's Pride Corp.	4.250%	4/15/31	5,973	5,084	Energy Transfer LP	4.950%	6/15/28	11,165	10,784
³ Pilgrim's Pride Corp.	3.500%	3/1/32	9,346	7,305	Energy Transfer LP	5.250%	4/15/29	9,367	9,081
Procter & Gamble Co.	3.000%	3/25/30	9,144	8,331	Energy Transfer LP	4.150%	9/15/29	3,790	3,419
Procter & Gamble Co.	1.200%	10/29/30	17,056	13,390	Energy Transfer LP	3.750%	5/15/30	12,015	10,592
Procter & Gamble Co.	1.950%	4/23/31	4,478	3,740	Energy Transfer LP	5.750%	2/15/33	2,800	2,747
Procter & Gamble Co.	2.300%	2/1/32	3,310	2,783	Enterprise Products Operating LLC	4.150%	10/16/28	8,595	8,138
Sysco Corp.	2.400%	2/15/30	6,905	5,739	Enterprise Products Operating LLC	3.125%	7/31/29	9,309	8,195
Sysco Corp.	5.950%	4/1/30	6,951	7,208	Enterprise Products Operating LLC	2.800%	1/31/30	8,700	7,412
Sysco Corp.	2.450%	12/14/31	3,850	3,090	Enterprise Products Operating LLC	5.375%	2/15/28	9,299	7,164
Target Corp.	3.375%	4/15/29	10,795	10,025	EOG Resources Inc.	4.375%	4/15/30	6,741	6,525
Target Corp.	2.350%	2/15/30	5,342	4,539	EQT Corp.	5.000%	1/15/29	6,495	6,103
Target Corp.	2.650%	9/15/30	252	216	EQT Corp.	7.000%	2/1/30	8,205	8,499
Target Corp.	4.500%	9/15/32	8,500	8,265	Exxon Mobil Corp.	2.440%	8/16/29	9,018	7,889
Tyson Foods Inc.	4.350%	3/1/29	7,343	7,011	Exxon Mobil Corp.	3.482%	3/19/30	16,125	15,022
Unilever Capital Corp.	2.125%	9/6/29	10,348	8,746	Exxon Mobil Corp.	2.610%	10/15/30	14,665	12,803
Unilever Capital Corp.	1.375%	9/14/30	4,998	3,899	Halliburton Co.	2.920%	3/1/30	3,843	3,300
Unilever Capital Corp.	1.750%	8/12/31	7,650	6,038	Helmerich & Payne Inc.	2.900%	9/29/31	4,235	3,429
Unilever Capital Corp.	5.900%	11/15/32	2,000	2,160	Hess Corp.	7.300%	8/15/31	4,031	4,381
Walgreens Boots Alliance Inc.	3.200%	4/15/30	4,115	3,559	HF Sinclair Corp.	4.500%	10/1/30	3,123	2,734
Walmart Inc.	3.700%	6/26/28	22,797	22,048	Kinder Morgan Energy Partners LP	7.750%	3/15/32	330	365
Walmart Inc.	1.500%	9/22/28	5,625	4,823	Kinder Morgan Inc.	4.300%	3/1/28	15,759	15,104
Walmart Inc.	3.250%	7/8/29	10,598	9,895	Kinder Morgan Inc.	2.000%	2/15/31	7,005	5,433
Walmart Inc.	2.375%	9/24/29	10,793	9,458	Kinder Morgan Inc.	7.800%	8/1/31	1,300	1,449
Walmart Inc.	1.800%	9/22/31	3,875	3,160	Magellan Midstream Partners LP	3.250%	6/1/30	4,821	4,205
Walmart Inc.	4.150%	9/9/32	5,051	4,935	Marathon Oil Corp.	6.800%	3/15/32	4,371	4,500
				872,043	Marathon Petroleum Corp.	3.800%	4/1/28	5,436	5,025
Energy (2.3%)					MPLX LP	4.250%	12/1/27	3,783	3,573
Baker Hughes Holdings LLC	3.337%	12/15/27	4,027	3,726					
Baker Hughes Holdings LLC	3.138%	11/7/29	4,970	4,385					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
MPLX LP	4.000%	3/15/28	7,598	7,077		Air Lease Corp.	3.250%	10/1/29	4,105	3,494
MPLX LP	4.800%	2/15/29	7,605	7,274	¹	Air Lease Corp.	3.000%	2/1/30	4,943	4,135
MPLX LP	2.650%	8/15/30	15,628	12,679		Air Lease Corp.	3.125%	12/1/30	3,752	3,107
MPLX LP	4.950%	9/1/32	4,320	4,051		Air Lease Corp.	2.875%	1/15/32	4,135	3,299
NOV Inc.	3.600%	12/1/29	2,495	2,195		Alleghany Corp.	3.625%	5/15/30	4,635	4,297
ONEOK Inc.	4.550%	7/15/28	7,473	7,062		Allstate Corp.	1.450%	12/15/30	3,787	2,889
ONEOK Inc.	4.350%	3/15/29	8,905	8,258		Ally Financial Inc.	2.200%	11/2/28	9,743	7,622
ONEOK Inc.	3.400%	9/1/29	6,125	5,295	¹	Ally Financial Inc.	8.000%	11/1/31	19,132	19,735
ONEOK Inc.	3.100%	3/15/30	3,415	2,866		American Express Co.	4.989%	5/26/33	6,179	5,955
ONEOK Inc.	6.350%	1/15/31	790	805		American Express Co.	4.420%	8/3/33	15,241	14,446
ONEOK Inc.	6.100%	11/15/32	7,335	7,362		American Financial Group Inc.	5.250%	4/2/30	3,062	3,003
Ovintiv Inc.	7.200%	11/1/31	2,745	2,887		American International Group Inc.	4.200%	4/1/28	2,193	2,081
Ovintiv Inc.	7.375%	11/1/31	4,615	4,953		American International Group Inc.	4.250%	3/15/29	1,928	1,804
Phillips 66	3.900%	3/15/28	2,256	2,132		American International Group Inc.	3.400%	6/30/30	7,311	6,451
³ Phillips 66	2.150%	12/15/30	6,418	5,133	¹	American International Group Inc.	5.750%	4/1/48	4,875	4,659
³ Phillips 66 Co.	3.750%	3/1/28	4,120	3,801		Ameriprise Financial Inc.	4.500%	5/13/32	4,410	4,261
³ Phillips 66 Co.	3.150%	12/15/29	5,235	4,566		Aon Corp.	4.500%	12/15/28	525	505
Pioneer Natural Resources Co.	1.900%	8/15/30	9,902	7,770		Aon Corp.	3.750%	5/2/29	5,767	5,338
Pioneer Natural Resources Co.	2.150%	1/15/31	8,087	6,414		Aon Corp.	2.800%	5/15/30	10,463	8,934
Plains All American Pipeline LP	3.550%	12/15/29	7,578	6,586		Aon Corp.	2.600%	12/2/31	5,040	4,109
Plains All American Pipeline LP	3.800%	9/15/30	5,455	4,743		Ares Capital Corp.	2.875%	6/15/28	7,511	6,033
Sabine Pass Liquefaction LLC	4.200%	3/15/28	12,956	12,181		Ares Capital Corp.	3.200%	11/15/31	5,990	4,387
Sabine Pass Liquefaction LLC	4.500%	5/15/30	18,918	17,570		Arthur J Gallagher & Co.	2.400%	11/9/31	3,546	2,793
Schlumberger Investment SA	2.650%	6/26/30	12,913	11,070		Assurant Inc.	4.900%	3/27/28	3,625	3,478
Shell International Finance BV	3.875%	11/13/28	6,826	6,570		Assurant Inc.	3.700%	2/22/30	2,820	2,392
Shell International Finance BV	2.375%	11/7/29	13,601	11,761		Assured Guaranty US Holdings Inc.	3.150%	6/15/31	3,605	3,033
Shell International Finance BV	2.750%	4/6/30	15,741	13,835		Athene Holding Ltd.	4.125%	1/12/28	4,355	4,005
Suncor Energy Inc.	7.150%	2/1/32	4,250	4,562		Athene Holding Ltd.	6.150%	4/3/30	8,461	8,526
Targa Resources Corp.	4.200%	2/1/33	4,300	3,702		Athene Holding Ltd.	3.500%	1/15/31	7,433	6,122
Targa Resources Partners LP	5.000%	1/15/28	4,800	4,585		AXA SA	8.600%	12/15/30	4,991	6,022
Targa Resources Partners LP	6.875%	1/15/29	5,000	5,049		AXIS Specialty Finance LLC	3.900%	7/15/29	1,350	1,197
Targa Resources Partners LP	5.500%	3/1/30	7,000	6,597	¹	AXIS Specialty Finance LLC	4.900%	1/15/40	3,467	2,843
Targa Resources Partners LP	4.875%	2/1/31	6,875	6,212		AXIS Specialty Finance plc	4.000%	12/6/27	3,305	3,067
Targa Resources Partners LP	4.000%	1/15/32	7,530	6,330		Banco Santander SA	3.800%	2/23/28	3,566	3,236
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	1,900	2,028		Banco Santander SA	4.379%	4/12/28	6,975	6,551
Tosco Corp.	8.125%	2/15/30	2,469	2,885		Banco Santander SA	3.306%	6/27/29	7,871	6,880
TotalEnergies Capital International SA	3.455%	2/19/29	8,630	8,012		Banco Santander SA	3.490%	5/28/30	17,380	14,674
TotalEnergies Capital International SA	2.829%	1/10/30	6,527	5,769	¹	Banco Santander SA	2.749%	12/3/30	7,819	5,987
TotalEnergies Capital SA	3.883%	10/11/28	8,541	8,257	¹	Banco Santander SA	2.958%	3/25/31	8,238	6,607
TransCanada PipeLines Ltd.	4.250%	5/15/28	10,247	9,734	¹	Bank of America Corp.	4.250%	10/22/26	87	84
TransCanada PipeLines Ltd.	4.100%	4/15/30	12,875	11,805	¹	Bank of America Corp.	3.248%	10/21/27	3,780	3,494
TransCanada PipeLines Ltd.	2.500%	10/12/31	12,969	10,305	¹	Bank of America Corp.	3.419%	12/20/28	23,713	21,508
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	4,005	3,765	¹	Bank of America Corp.	3.970%	3/5/29	16,591	15,315
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	10,438	9,067	¹	Bank of America Corp.	2.087%	6/14/29	16,338	13,743
Valero Energy Corp.	4.350%	6/1/28	5,892	5,690	¹	Bank of America Corp.	4.271%	7/23/29	35,821	33,459
Valero Energy Corp.	2.800%	12/1/31	8,393	6,847	¹	Bank of America Corp.	3.974%	2/7/30	23,529	21,373
Valero Energy Corp.	7.500%	4/15/32	3,000	3,376	¹	Bank of America Corp.	3.194%	7/23/30	8,385	7,216
Valero Energy Partners LP	4.500%	3/15/28	3,774	3,662	¹	Bank of America Corp.	2.884%	10/22/30	6,923	5,815
Williams Cos. Inc.	3.500%	11/15/30	9,575	8,388	¹	Bank of America Corp.	2.496%	2/13/31	31,842	25,869
¹ Williams Cos. Inc.	7.500%	1/15/31	1,311	1,436	¹	Bank of America Corp.	2.592%	4/29/31	20,013	16,326
Williams Cos. Inc.	2.600%	3/15/31	12,537	10,172	¹	Bank of America Corp.	1.898%	7/23/31	26,745	20,563
Williams Cos. Inc.	8.750%	3/15/32	3,064	3,638	¹	Bank of America Corp.	1.922%	10/24/31	19,651	15,000
Williams Cos. Inc.	4.650%	8/15/32	5,409	5,045	¹	Bank of America Corp.	2.651%	3/11/32	15,330	12,274
				772,110		Bank of America Corp.	2.687%	4/22/32	53,455	42,768
Financials (11.4%)						Bank of America Corp.	2.299%	7/21/32	41,193	31,713
¹ Aegon NV	5.500%	4/11/48	4,500	4,051		Bank of America Corp.	2.572%	10/20/32	17,428	13,671
AerCap Ireland Capital DAC	3.875%	1/23/28	7,730	6,974		Bank of America Corp.	2.972%	2/4/33	40,184	32,401
AerCap Ireland Capital DAC	3.000%	10/29/28	29,437	24,706	¹	Bank of America Corp.	4.571%	4/27/33	15,678	14,365
AerCap Ireland Capital DAC	3.300%	1/30/32	31,475	24,592		Bank of America Corp.	5.015%	7/22/33	28,621	27,155
Affiliated Managers Group Inc.	3.300%	6/15/30	7,255	6,057	¹	Bank of America Corp.	2.482%	9/21/36	17,858	13,165
Aflac Inc.	3.600%	4/1/30	10,242	9,267	¹	Bank of America Corp.	3.846%	3/8/37	19,517	16,143
Air Lease Corp.	3.625%	4/1/27	1,694	1,545	¹	Bank of Montreal	3.803%	12/15/32	9,600	8,458
Air Lease Corp.	3.625%	12/1/27	6,693	6,058	¹	Bank of Montreal	3.088%	1/10/37	9,140	6,938
Air Lease Corp.	2.100%	9/1/28	7,515	6,134	¹	Bank of New York Mellon Corp.	3.400%	1/29/28	10,319	9,608
Air Lease Corp.	4.625%	10/1/28	3,168	2,967	¹	Bank of New York Mellon Corp.	3.850%	4/28/28	150	144
					¹	Bank of New York Mellon Corp.	1.650%	7/14/28	595	504
					¹	Bank of New York Mellon Corp.	3.300%	8/23/29	10,998	9,861
					¹	Bank of New York Mellon Corp.	1.800%	7/28/31	1,895	1,466
						Bank of New York Mellon Corp.	2.500%	1/26/32	2,865	2,328

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
¹ Bank of New York Mellon Corp.	4.289%	6/13/33	10,000	9,352		Citigroup Inc.	4.910%	5/24/33	23,730	22,246
Bank of New York Mellon Corp.	5.834%	10/25/33	23,537	24,483		Citigroup Inc.	6.270%	11/17/33	18,145	18,725
Bank of Nova Scotia	2.150%	8/1/31	4,880	3,874		Citizens Financial Group Inc.	2.500%	2/6/30	4,219	3,393
Bank of Nova Scotia	2.450%	2/2/32	5,455	4,390		Citizens Financial Group Inc.	3.250%	4/30/30	6,244	5,428
Bank of Nova Scotia	4.588%	5/4/37	9,154	7,813		Citizens Financial Group Inc.	2.638%	9/30/32	50	37
BankUnited Inc.	5.125%	6/11/30	4,535	4,188		Citizens Financial Group Inc.	5.641%	5/21/37	2,000	1,859
Barclays plc	4.337%	1/10/28	5,095	4,734		CME Group Inc.	3.750%	6/15/28	4,750	4,579
Barclays plc	4.836%	5/9/28	19,628	18,088		CME Group Inc.	2.650%	3/15/32	5,025	4,214
Barclays plc	4.972%	5/16/29	14,033	13,220		CNA Financial Corp.	3.900%	5/1/29	5,442	4,976
¹ Barclays plc	5.088%	6/20/30	9,294	8,570		CNA Financial Corp.	2.050%	8/15/30	2,725	2,147
Barclays plc	2.645%	6/24/31	7,423	5,795		CNO Financial Group Inc.	5.250%	5/30/29	2,043	1,943
Barclays plc	2.667%	3/10/32	3,512	2,685		Comerica Inc.	4.000%	2/1/29	1,202	1,125
Barclays plc	2.894%	11/24/32	9,880	7,519	³	Corebridge Financial Inc.	3.850%	4/5/29	13,673	12,456
Barclays plc	5.746%	8/9/33	6,000	5,679	³	Corebridge Financial Inc.	3.900%	4/5/32	16,205	14,194
Barclays plc	7.437%	11/2/33	15,278	16,084	³	Credit Suisse Group AG	6.537%	8/12/33	4,600	4,041
Barclays plc	3.564%	9/23/35	16,016	12,275		Deutsche Bank AG	5.882%	7/8/31	1,938	1,682
Berkshire Hathaway Finance Corp.	1.850%	3/12/30	6,253	5,213	¹	Deutsche Bank AG	3.547%	9/18/31	15,660	12,574
Berkshire Hathaway Finance Corp.	1.450%	10/15/30	4,054	3,232		Deutsche Bank AG	3.729%	1/14/32	16,316	12,016
Berkshire Hathaway Finance Corp.	2.875%	3/15/32	2,773	2,405		Deutsche Bank AG	3.035%	5/28/32	606	459
BlackRock Inc.	3.250%	4/30/29	8,973	8,290		Deutsche Bank AG	3.742%	1/7/33	12,677	9,075
BlackRock Inc.	2.400%	4/30/30	8,105	6,920	¹	Discover Bank	4.650%	9/13/28	8,628	8,085
BlackRock Inc.	1.900%	1/28/31	5,436	4,399	¹	Discover Bank	2.700%	2/6/30	6,364	5,096
BlackRock Inc.	2.100%	2/25/32	5,539	4,451		Discover Financial Services	6.700%	11/29/32	5,325	5,419
Blackstone Private Credit Fund	4.000%	1/15/29	3,375	2,784		Enstar Group Ltd.	4.950%	6/1/29	12,080	11,036
Blackstone Secured Lending Fund	2.850%	9/30/28	4,885	3,813		Enstar Group Ltd.	3.100%	9/1/31	901	658
Brighthouse Financial Inc.	5.625%	5/15/30	6,020	5,728		Equitable Holdings Inc.	7.000%	4/1/28	2,774	2,977
Brookfield Finance Inc.	3.900%	1/25/28	9,050	8,322		Equitable Holdings Inc.	4.350%	4/20/28	9,001	8,567
Brookfield Finance Inc.	4.850%	3/29/29	7,625	7,282		Fairfax Financial Holdings Ltd.	4.850%	4/17/28	4,118	3,903
Brookfield Finance Inc.	4.350%	4/15/30	8,412	7,626		Fairfax Financial Holdings Ltd.	4.625%	4/29/30	5,595	5,085
Brookfield Finance Inc.	2.724%	4/15/31	4,000	3,201		Fairfax Financial Holdings Ltd.	3.375%	3/3/31	4,270	3,482
Brown & Brown Inc.	4.500%	3/15/29	3,090	2,853	³	Fairfax Financial Holdings Ltd.	5.625%	8/16/32	5,550	5,212
Brown & Brown Inc.	2.375%	3/15/31	4,564	3,480		Fidelity National Financial Inc.	4.500%	8/15/28	4,577	4,346
Brown & Brown Inc.	4.200%	3/17/32	7,215	6,252		Fidelity National Financial Inc.	3.400%	6/15/30	7,088	5,984
Canadian Imperial Bank of Commerce	3.600%	4/7/32	8,972	7,913		Fifth Third Bancorp	3.950%	3/14/28	5,261	5,027
Capital One Financial Corp.	1.878%	11/2/27	200	175		Fifth Third Bancorp	4.772%	7/28/30	3,450	3,285
Capital One Financial Corp.	3.800%	1/31/28	17,752	16,629		Fifth Third Bancorp	4.337%	4/25/33	4,940	4,525
Capital One Financial Corp.	3.273%	3/1/30	1,976	1,693		First American Financial Corp.	4.000%	5/15/30	4,277	3,610
Capital One Financial Corp.	5.247%	7/26/30	300	286		First American Financial Corp.	2.400%	8/15/31	5,127	3,748
Capital One Financial Corp.	2.359%	7/29/32	7,065	5,088	¹	First Horizon Bank	5.750%	5/1/30	5,000	4,836
Capital One Financial Corp.	2.618%	11/2/32	4,100	3,155		First-Citizens Bank & Trust Co.	6.125%	3/9/28	2,673	2,727
Capital One Financial Corp.	5.268%	5/10/33	6,068	5,636		Franklin Resources Inc.	1.600%	10/30/30	4,182	3,215
Cboe Global Markets Inc.	1.625%	12/15/30	4,905	3,816		FS KKR Capital Corp.	3.125%	10/12/28	4,220	3,413
Charles Schwab Corp.	3.450%	2/13/26	300	290		GATX Corp.	3.500%	3/15/28	4,227	3,828
Charles Schwab Corp.	3.200%	1/25/28	6,462	6,026		GATX Corp.	4.550%	11/7/28	3,999	3,793
Charles Schwab Corp.	2.000%	3/20/28	12,087	10,609		GATX Corp.	4.700%	4/1/29	1,760	1,677
Charles Schwab Corp.	4.000%	2/1/29	7,773	7,395		GATX Corp.	4.000%	6/30/30	5,336	4,745
Charles Schwab Corp.	3.250%	5/22/29	6,018	5,452		GE Capital Funding LLC	4.550%	5/15/32	4,819	4,574
Charles Schwab Corp.	2.750%	10/1/29	5,205	4,532		Globe Life Inc.	4.550%	9/15/28	5,616	5,458
Charles Schwab Corp.	4.625%	3/22/30	1,390	1,364	¹	Globe Life Inc.	2.150%	8/15/30	4,195	3,304
Charles Schwab Corp.	2.300%	5/13/31	14,544	11,883	¹	Goldman Sachs Group Inc.	3.814%	4/23/29	21,807	19,840
Charles Schwab Corp.	2.900%	3/3/32	5,632	4,786		Goldman Sachs Group Inc.	4.223%	5/1/29	26,571	24,749
Chubb INA Holdings Inc.	1.375%	9/15/30	12,773	9,922		Goldman Sachs Group Inc.	2.600%	2/7/30	2,470	2,062
CI Financial Corp.	3.200%	12/17/30	9,700	7,372		Goldman Sachs Group Inc.	3.800%	3/15/30	18,600	16,692
¹ Cincinnati Financial Corp.	6.920%	5/15/28	3,225	3,436		Goldman Sachs Group Inc.	1.992%	1/27/32	18,045	13,736
Citigroup Inc.	4.450%	9/29/27	16,484	15,745		Goldman Sachs Group Inc.	2.615%	4/22/32	38,215	30,454
Citigroup Inc.	6.625%	1/15/28	985	1,055		Goldman Sachs Group Inc.	2.383%	7/21/32	26,243	20,343
Citigroup Inc.	4.125%	7/25/28	4,812	4,486		Goldman Sachs Group Inc.	2.650%	10/21/32	26,971	21,289
¹ Citigroup Inc.	4.075%	4/23/29	8,479	7,819		Goldman Sachs Group Inc.	3.102%	2/24/33	25,685	20,945
¹ Citigroup Inc.	3.980%	3/20/30	24,532	22,153		Hanover Insurance Group Inc.	2.500%	9/1/30	3,223	2,480
¹ Citigroup Inc.	2.976%	11/5/30	14,477	12,169		Hartford Financial Services Group Inc.	2.800%	8/19/29	5,840	4,995
¹ Citigroup Inc.	2.666%	1/29/31	19,018	15,603		HSBC Holdings plc	1.589%	5/24/27	275	237
¹ Citigroup Inc.	4.412%	3/31/31	47,988	44,110	¹	HSBC Holdings plc	4.583%	6/19/29	32,046	29,462
¹ Citigroup Inc.	2.572%	6/3/31	25,877	20,931		HSBC Holdings plc	2.206%	8/17/29	11,663	9,420
Citigroup Inc.	2.561%	5/1/32	355	280		HSBC Holdings plc	4.950%	3/31/30	22,802	21,780
Citigroup Inc.	6.625%	6/15/32	700	735	¹	HSBC Holdings plc	3.973%	5/22/30	25,007	21,856
Citigroup Inc.	2.520%	11/3/32	10,717	8,321	¹	HSBC Holdings plc	2.848%	6/4/31	12,868	10,285
Citigroup Inc.	3.057%	1/25/33	16,022	12,937	¹	HSBC Holdings plc	2.357%	8/18/31	13,345	10,223
Citigroup Inc.	3.785%	3/17/33	40,855	35,039	¹	HSBC Holdings plc	7.625%	5/17/32	1,314	1,316

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
HSBC Holdings plc	2.804%	5/24/32	11,404	8,803		Mastercard Inc.	3.350%	3/26/30	13,585	12,448
HSBC Holdings plc	2.871%	11/22/32	23,729	18,171		Mastercard Inc.	1.900%	3/15/31	2,460	1,998
HSBC Holdings plc	4.762%	3/29/33	13,418	11,611		Mastercard Inc.	2.000%	11/18/31	6,354	5,121
HSBC Holdings plc	5.402%	8/11/33	23,580	21,904		MetLife Inc.	4.550%	3/23/30	7,055	6,948
HSBC Holdings plc	8.113%	11/3/33	8,000	8,478		MetLife Inc.	6.500%	12/15/32	5,302	5,854
Huntington Bancshares Inc.	2.550%	2/4/30	8,400	6,909		Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	12,698	11,994
Huntington Bancshares Inc.	5.023%	5/17/33	3,015	2,863		Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	4,898	4,592
Huntington Bancshares Inc.	2.487%	8/15/36	4,734	3,427		Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	13,271	12,246
ING Groep NV	4.550%	10/2/28	9,791	9,347		Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	13,726	12,020
ING Groep NV	4.050%	4/9/29	7,063	6,504		Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	8,510	7,044
ING Groep NV	2.727%	4/1/32	2,292	1,821		Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	7,650	6,036
ING Groep NV	4.252%	3/28/33	11,422	10,095		Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	25,976	20,029
Intercontinental Exchange Inc.	3.100%	9/15/27	1,923	1,784		Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	3,250	2,587
Intercontinental Exchange Inc.	3.750%	9/21/28	4,185	3,960		Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	4,422	3,980
Intercontinental Exchange Inc.	4.350%	6/15/29	9,100	8,804		Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	18,150	17,352
Intercontinental Exchange Inc.	2.100%	6/15/30	12,721	10,381		Mizuho Financial Group Inc.	4.018%	3/5/28	6,415	6,047
Intercontinental Exchange Inc.	1.850%	9/15/32	11,310	8,510	1	Mizuho Financial Group Inc.	4.254%	9/11/29	6,559	6,052
Jackson Financial Inc.	3.125%	11/23/31	4,103	3,163	1	Mizuho Financial Group Inc.	3.153%	7/16/30	6,485	5,545
Jefferies Financial Group Inc.	4.150%	1/23/30	5,108	4,564	1	Mizuho Financial Group Inc.	2.869%	9/13/30	5,416	4,521
Jefferies Financial Group Inc.	2.625%	10/15/31	12,882	9,895	1	Mizuho Financial Group Inc.	2.591%	5/25/31	3,350	2,703
JPMorgan Chase & Co.	4.250%	10/1/27	10,022	9,641	1	Mizuho Financial Group Inc.	2.201%	7/10/31	11,555	9,025
JPMorgan Chase & Co.	3.625%	12/1/27	4,026	3,738	1	Mizuho Financial Group Inc.	1.979%	9/8/31	8,902	6,795
JPMorgan Chase & Co.	3.509%	1/23/29	9,917	8,995	1	Mizuho Financial Group Inc.	2.564%	9/13/31	7,063	5,401
JPMorgan Chase & Co.	4.005%	4/23/29	18,653	17,279	1	Mizuho Financial Group Inc.	2.260%	7/9/32	1,173	896
JPMorgan Chase & Co.	2.069%	6/1/29	12,955	10,819	1	Mizuho Financial Group Inc.	5.669%	9/13/33	2,051	2,033
JPMorgan Chase & Co.	4.203%	7/23/29	18,994	17,692	1	Morgan Stanley	3.772%	1/24/29	28,501	26,085
JPMorgan Chase & Co.	4.452%	12/5/29	30,764	28,921	1	Morgan Stanley	4.431%	1/23/30	26,822	25,040
JPMorgan Chase & Co.	3.702%	5/6/30	24,133	21,598	1	Morgan Stanley	2.699%	1/22/31	26,075	21,579
JPMorgan Chase & Co.	4.565%	6/14/30	3,860	3,645	1	Morgan Stanley	3.622%	4/1/31	25,593	22,389
JPMorgan Chase & Co.	2.739%	10/15/30	17,872	15,008	1	Morgan Stanley	1.794%	2/13/32	15,290	11,461
JPMorgan Chase & Co.	4.493%	3/24/31	23,880	22,332	1	Morgan Stanley	1.928%	4/28/32	12,835	9,697
JPMorgan Chase & Co.	2.522%	4/22/31	19,947	16,319	1	Morgan Stanley	2.239%	7/21/32	32,012	24,527
JPMorgan Chase & Co.	2.956%	5/13/31	27,267	22,450	1	Morgan Stanley	2.511%	10/20/32	21,853	17,080
JPMorgan Chase & Co.	1.764%	11/19/31	8,192	6,212	1	Morgan Stanley	2.943%	1/21/33	15,143	12,282
JPMorgan Chase & Co.	1.953%	2/4/32	32,965	25,234	1	Morgan Stanley	4.889%	7/20/33	15,354	14,420
JPMorgan Chase & Co.	2.580%	4/22/32	43,067	34,455	1	Morgan Stanley	6.342%	10/18/33	30,380	31,783
JPMorgan Chase & Co.	2.545%	11/8/32	23,623	18,667	1	Morgan Stanley	2.484%	9/16/36	23,683	17,275
JPMorgan Chase & Co.	2.963%	1/25/33	27,903	22,683	1	Morgan Stanley	5.297%	4/20/37	15,625	14,297
JPMorgan Chase & Co.	4.586%	4/26/33	15,215	14,086		Morgan Stanley Domestic Holdings Inc.	4.500%	6/20/28	3,595	3,501
JPMorgan Chase & Co.	4.912%	7/25/33	35,020	33,315		Nasdaq Inc.	1.650%	1/15/31	2,467	1,887
JPMorgan Chase & Co.	5.717%	9/14/33	25,852	25,404		NatWest Group plc	4.892%	5/18/29	17,453	16,452
Kemper Corp.	2.400%	9/30/30	4,065	3,147	1	NatWest Group plc	5.076%	1/27/30	12,879	12,118
Kemper Corp.	3.800%	2/23/32	2,250	1,878	1	NatWest Group plc	4.445%	5/8/30	8,535	7,748
KeyBank NA	4.390%	12/14/27	1,795	1,724	1	NatWest Group plc	3.032%	11/28/35	3,597	2,654
KeyBank NA	6.950%	2/1/28	700	736	1	Nomura Holdings Inc.	2.172%	7/14/28	6,413	5,301
KeyBank NA	4.900%	8/8/32	5,920	5,462		Nomura Holdings Inc.	2.710%	1/22/29	3,980	3,319
KeyCorp	4.100%	4/30/28	6,085	5,785		Nomura Holdings Inc.	5.605%	7/6/29	5,195	5,096
KeyCorp	2.550%	10/1/29	4,603	3,878		Nomura Holdings Inc.	3.103%	1/16/30	17,645	14,687
KeyCorp	4.789%	6/1/33	8,000	7,558		Nomura Holdings Inc.	2.679%	7/16/30	4,325	3,460
Lazard Group LLC	4.500%	9/19/28	3,692	3,419		Nomura Holdings Inc.	2.608%	7/14/31	3,045	2,349
Lazard Group LLC	4.375%	3/11/29	4,919	4,544		Nomura Holdings Inc.	2.999%	1/22/32	6,090	4,788
Lincoln National Corp.	3.800%	3/1/28	3,525	3,240		Northern Trust Corp.	3.650%	8/3/28	5,746	5,468
Lincoln National Corp.	3.050%	1/15/30	4,508	3,723		Northern Trust Corp.	3.150%	5/3/29	4,683	4,251
Lincoln National Corp.	3.400%	1/15/31	3,327	2,746		Northern Trust Corp.	1.950%	5/1/30	2,626	2,158
Lloyds Banking Group plc	4.650%	3/24/26	103	98		Northern Trust Corp.	6.125%	11/2/32	9,500	10,043
Lloyds Banking Group plc	4.375%	3/22/28	14,264	13,500		ORIX Corp.	2.250%	3/9/31	4,550	3,582
Lloyds Banking Group plc	4.550%	8/16/28	4,205	3,931		ORIX Corp.	4.000%	4/13/32	3,683	3,258
Lloyds Banking Group plc	3.574%	11/7/28	301	271		ORIX Corp.	5.200%	9/13/32	3,769	3,684
Lloyds Banking Group plc	4.976%	8/11/33	8,561	7,851		Owl Rock Capital Corp.	2.875%	6/11/28	5,115	4,049
Lloyds Banking Group plc	7.953%	11/15/33	7,225	7,657		PartnerRe Finance B LLC	3.700%	7/2/29	3,965	3,569
Loews Corp.	3.200%	5/15/30	3,231	2,850		PartnerRe Finance B LLC	4.500%	10/1/50	3,750	3,209
Manulife Financial Corp.	3.703%	3/16/32	4,640	4,123		PNC Bank NA	3.250%	1/22/28	4,290	4,009
Markel Corp.	3.350%	9/17/29	2,500	2,168		PNC Bank NA	4.050%	7/26/28	12,828	12,094
Marsh & McLennan Cos. Inc.	4.375%	3/15/29	15,146	14,640	1	PNC Bank NA	2.700%	10/22/29	5,720	4,821
Marsh & McLennan Cos. Inc.	2.250%	11/15/30	6,431	5,260	1	PNC Financial Services Group Inc.	3.450%	4/23/29	17,350	15,899
Marsh & McLennan Cos. Inc.	2.375%	12/15/31	3,425	2,772		PNC Financial Services Group Inc.	2.550%	1/22/30	18,931	16,087
Marsh & McLennan Cos. Inc.	5.750%	11/1/32	4,790	5,026		PNC Financial Services Group Inc.	4.626%	6/6/33	2,100	1,944
Mastercard Inc.	3.500%	2/26/28	6,835	6,490		PNC Financial Services Group Inc.	6.037%	10/28/33	17,300	18,083
Mastercard Inc.	2.950%	6/1/29	10,159	9,172						

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Primerica Inc.	2.800%	11/19/31	5,000	4,085	¹	US Bancorp	1.375%	7/22/30	7,803	6,056
Principal Financial Group Inc.	3.700%	5/15/29	3,296	3,056	¹	US Bancorp	2.677%	1/27/33	3,085	2,547
Principal Financial Group Inc.	2.125%	6/15/30	3,653	2,985		US Bancorp	4.967%	7/22/33	9,799	9,315
Progressive Corp.	3.200%	3/26/30	9,362	8,409		US Bancorp	5.850%	10/21/33	14,255	14,807
Progressive Corp.	3.000%	3/15/32	1,800	1,563		US Bancorp	2.491%	11/3/36	9,522	7,268
¹ Prudential Financial Inc.	3.878%	3/27/28	2,311	2,213		Visa Inc.	2.750%	9/15/27	2,795	2,591
¹ Prudential Financial Inc.	2.100%	3/10/30	2,070	1,716		Visa Inc.	2.050%	4/15/30	10,455	8,859
¹ Prudential Financial Inc.	4.500%	9/15/47	4,826	4,379		Visa Inc.	1.100%	2/15/31	8,800	6,768
¹ Prudential Financial Inc.	5.700%	9/15/48	5,267	5,046	¹	Voya Financial Inc.	4.700%	1/23/48	4,180	3,188
¹ Prudential Financial Inc.	3.700%	10/1/50	9,411	8,054		Webster Financial Corp.	4.100%	3/25/29	2,575	2,338
Prudential Financial Inc.	5.125%	3/1/52	6,424	5,795	¹	Wells Fargo & Co.	4.150%	1/24/29	16,127	15,152
Prudential Financial Inc.	6.000%	9/1/52	7,497	7,288	¹	Wells Fargo & Co.	2.879%	10/30/30	31,824	27,056
Prudential plc	3.125%	4/14/30	5,210	4,535	¹	Wells Fargo & Co.	2.572%	2/11/31	23,406	19,359
Prudential plc	3.625%	3/24/32	2,700	2,391	¹	Wells Fargo & Co.	4.478%	4/4/31	27,060	25,361
Raymond James Financial Inc.	4.650%	4/1/30	8,972	8,636	¹	Wells Fargo & Co.	3.350%	3/2/33	29,625	24,912
Regions Financial Corp.	1.800%	8/12/28	5,460	4,632	¹	Wells Fargo & Co.	4.897%	7/25/33	24,364	23,073
Reinsurance Group of America Inc.	3.900%	5/15/29	6,259	5,732		Western Union Co.	2.750%	3/15/31	3,000	2,270
Reinsurance Group of America Inc.	3.150%	6/15/30	5,100	4,339		Westpac Banking Corp.	1.150%	6/3/26	83	73
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	3,045	2,730		Westpac Banking Corp.	3.400%	1/25/28	2,861	2,678
¹ Royal Bank of Canada	2.300%	11/3/31	19,074	15,309		Westpac Banking Corp.	1.953%	11/20/28	11,865	10,104
Royal Bank of Canada	3.875%	5/4/32	175	160		Westpac Banking Corp.	2.650%	1/16/30	3,140	2,726
Santander UK Group Holdings plc	2.896%	3/15/32	7,950	6,144		Westpac Banking Corp.	5.405%	8/10/33	2,705	2,527
¹ State Street Corp.	4.141%	12/3/29	5,645	5,328		Westpac Banking Corp.	4.110%	7/24/34	13,382	11,462
State Street Corp.	2.400%	1/24/30	12,571	10,678		Westpac Banking Corp.	2.668%	11/15/35	13,725	10,197
State Street Corp.	2.200%	3/3/31	6,814	5,447		Westpac Banking Corp.	3.020%	11/18/36	11,330	8,382
State Street Corp.	3.152%	3/30/31	1,915	1,684		Willis North America Inc.	4.500%	9/15/28	4,674	4,401
State Street Corp.	4.164%	8/4/33	7,137	6,588		Willis North America Inc.	2.950%	9/15/29	4,177	3,513
¹ State Street Corp.	3.031%	11/1/34	4,014	3,384		Wintrust Financial Corp.	4.850%	6/6/29	2,253	2,038
Stewart Information Services Corp.	3.600%	11/15/31	3,080	2,348		Zions Bancorp NA	3.250%	10/29/29	4,352	3,566
Stifel Financial Corp.	4.000%	5/15/30	4,248	3,682						
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	6,089	5,650						3,756,820
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	7,595	7,142		Health Care (3.3%)				
Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	2,715	2,552		Abbott Laboratories	1.150%	1/30/28	3,968	3,375
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	19,230	16,682		Abbott Laboratories	1.400%	6/30/30	5,195	4,131
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	5,464	4,694		AbbVie Inc.	4.250%	11/14/28	14,980	14,484
Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	9,005	7,579		AbbVie Inc.	3.200%	11/21/29	44,420	40,050
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	22,130	18,562		Adventist Health System	2.952%	3/1/29	2,374	2,020
Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	11,399	9,031		Adventist Health System	5.430%	3/1/32	3,000	2,956
Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	7,571	5,840		Advocate Health & Hospitals Corp.	3.829%	8/15/28	3,130	2,923
Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	4,900	3,686	¹	Advocate Health & Hospitals Corp.	2.211%	6/15/30	2,135	1,759
Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	8,398	6,475		Agilent Technologies Inc.	2.750%	9/15/29	4,031	3,471
SVB Financial Group	2.100%	5/15/28	3,482	2,899		Agilent Technologies Inc.	2.100%	6/4/30	4,325	3,496
SVB Financial Group	3.125%	6/5/30	5,074	4,156		Agilent Technologies Inc.	2.300%	3/12/31	5,200	4,208
SVB Financial Group	1.800%	2/2/31	3,257	2,367		AmerisourceBergen Corp.	2.800%	5/15/30	3,493	2,962
SVB Financial Group	4.570%	4/29/33	3,700	3,255		AmerisourceBergen Corp.	2.700%	3/15/31	10,742	8,911
Synchrony Financial	3.950%	12/1/27	1,191	1,063		Amgen Inc.	1.650%	8/15/28	6,919	5,781
Synchrony Financial	5.150%	3/19/29	8,035	7,580		Amgen Inc.	4.050%	8/18/29	5,300	4,966
Synchrony Financial	2.875%	10/28/31	534	398		Amgen Inc.	2.450%	2/21/30	12,616	10,646
¹ Toronto-Dominion Bank	2.000%	9/10/31	7,889	6,210		Amgen Inc.	2.300%	2/25/31	17,083	13,914
¹ Toronto-Dominion Bank	2.450%	1/12/32	5,385	4,354		Amgen Inc.	2.000%	1/15/32	5,651	4,406
¹ Toronto-Dominion Bank	3.200%	3/10/32	15,053	12,972		Amgen Inc.	3.350%	2/22/32	10,689	9,327
Toronto-Dominion Bank	4.456%	6/8/32	16,085	15,291		Amgen Inc.	4.200%	3/1/33	5,000	4,640
¹ Truist Bank	2.250%	3/11/30	10,287	8,306	¹	Ascension Health	2.532%	11/15/29	5,660	4,849
¹ Truist Financial Corp.	3.875%	3/19/29	7,113	6,539		AstraZeneca Finance LLC	1.750%	5/28/28	10,903	9,364
¹ Truist Financial Corp.	1.950%	6/5/30	8,600	6,912		AstraZeneca Finance LLC	2.250%	5/28/31	8,032	6,684
¹ Truist Financial Corp.	4.916%	7/28/33	5,000	4,691		AstraZeneca plc	4.000%	1/17/29	8,376	8,052
¹ Truist Financial Corp.	6.123%	10/28/33	10,050	10,562		AstraZeneca plc	1.375%	8/6/30	16,544	13,074
Unum Group	4.000%	6/15/29	2,345	2,117		Banner Health	2.338%	1/1/30	2,725	2,270
¹ US Bancorp	3.900%	4/26/28	4,510	4,325		Banner Health	1.897%	1/1/31	2,250	1,773
¹ US Bancorp	3.000%	7/30/29	7,171	6,297	¹	Baxter International Inc.	2.272%	12/1/28	11,070	9,449
						Baxter International Inc.	3.950%	4/1/30	4,780	4,359
						Baxter International Inc.	1.730%	4/1/31	5,000	3,819
						Baxter International Inc.	2.539%	2/1/32	18,428	14,678
						¹ Baylor Scott & White Holdings	1.777%	11/15/30	1,092	853
						Becton Dickinson & Co.	2.823%	5/20/30	2,374	2,035
						Becton Dickinson & Co.	1.957%	2/11/31	4,872	3,849
						Becton Dickinson & Co.	4.298%	8/22/32	6,235	5,841
						Biogen Inc.	2.250%	5/1/30	6,436	5,231
						Bio-Rad Laboratories Inc.	3.700%	3/15/32	6,000	5,142
						¹ Bon Secours Mercy Health Inc.	4.302%	7/1/28	2,490	2,358

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,279	3,801	Pfizer Inc.	3.450%	3/15/29	13,602	12,814
Boston Scientific Corp.	2.650%	6/1/30	7,485	6,422	Pfizer Inc.	2.625%	4/1/30	10,150	8,900
Bristol-Myers Squibb Co.	3.900%	2/20/28	16,944	16,366	Pfizer Inc.	1.700%	5/28/30	7,270	5,978
Bristol-Myers Squibb Co.	3.400%	7/26/29	15,348	14,250	Pfizer Inc.	1.750%	8/18/31	13,719	11,031
Bristol-Myers Squibb Co.	1.450%	11/13/30	9,975	7,867	Pharmacia LLC	6.600%	12/1/28	5,076	5,582
Bristol-Myers Squibb Co.	2.950%	3/15/32	15,155	13,221	¹ Piedmont Healthcare Inc.	2.044%	1/1/32	1,100	846
¹ Cedars-Sinai Health System	2.288%	8/15/31	2,250	1,804	¹ Providence St. Joseph Health Obligated Group	2.532%	10/1/29	3,421	2,878
Centene Corp.	2.450%	7/15/28	16,645	14,044	Quest Diagnostics Inc.	4.200%	6/30/29	4,940	4,723
Centene Corp.	4.625%	12/15/29	20,610	18,898	Quest Diagnostics Inc.	2.950%	6/30/30	4,123	3,565
Centene Corp.	3.375%	2/15/30	7,500	6,348	Quest Diagnostics Inc.	2.800%	6/30/31	2,118	1,773
Centene Corp.	3.000%	10/15/30	17,015	13,940	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	12,029	9,313
Centene Corp.	2.500%	3/1/31	21,398	16,741	Royalty Pharma plc	2.200%	9/2/30	8,106	6,334
Centene Corp.	2.625%	8/1/31	20,383	16,010	Royalty Pharma plc	2.150%	9/2/31	5,178	3,911
¹ CHRISTUS Health	4.341%	7/1/28	3,085	2,932	¹ Rush Obligated Group	3.922%	11/15/29	3,000	2,710
Cigna Corp.	4.375%	10/15/28	19,069	18,394	Sanofi	3.625%	6/19/28	7,811	7,457
Cigna Corp.	2.400%	3/15/30	13,013	10,904	Smith & Nephew plc	2.032%	10/14/30	7,908	6,207
Cigna Corp.	2.375%	3/15/31	17,068	13,960	¹ Stanford Health Care	3.310%	8/15/30	2,687	2,390
CommonSpirit Health	3.347%	10/1/29	8,680	7,522	STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	5,605	4,554
CommonSpirit Health	2.782%	10/1/30	2,100	1,727	Stryker Corp.	3.650%	3/7/28	4,202	3,991
CVS Health Corp.	6.250%	6/1/27	1,090	1,143	¹ Sutter Health	3.695%	8/15/28	3,255	2,982
CVS Health Corp.	4.300%	3/25/28	22,550	21,812	¹ Sutter Health	2.294%	8/15/30	6,025	4,865
CVS Health Corp.	3.250%	8/15/29	16,544	14,801	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	10,832	10,753
CVS Health Corp.	3.750%	4/1/30	8,478	7,694	Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	23,200	18,934
CVS Health Corp.	1.750%	8/21/30	14,015	11,017	Thermo Fisher Scientific Inc.	1.750%	10/15/28	4,886	4,143
CVS Health Corp.	1.875%	2/28/31	13,491	10,566	Thermo Fisher Scientific Inc.	2.600%	10/1/29	3,276	2,888
CVS Health Corp.	1.225%	9/15/31	5,680	4,501	Thermo Fisher Scientific Inc.	2.000%	10/15/31	19,665	15,907
DENTSPLY SIRONA Inc.	3.250%	6/1/30	6,209	5,143	Thermo Fisher Scientific Inc.	4.950%	11/21/32	6,200	6,304
DH Europe Finance II Sarl	2.600%	11/15/29	4,893	4,281	UnitedHealth Group Inc.	2.950%	10/15/27	618	572
Edwards Lifesciences Corp.	4.300%	6/15/28	5,019	4,805	UnitedHealth Group Inc.	5.250%	2/15/28	7,000	7,166
Elevance Health Inc.	3.650%	12/1/27	7,389	6,966	UnitedHealth Group Inc.	3.850%	6/15/28	3,440	3,298
Elevance Health Inc.	4.101%	3/1/28	1,684	1,614	UnitedHealth Group Inc.	3.875%	12/15/28	8,401	8,025
Elevance Health Inc.	2.875%	9/15/29	10,165	8,916	UnitedHealth Group Inc.	4.000%	5/15/29	155	148
Elevance Health Inc.	2.250%	5/15/30	13,979	11,599	UnitedHealth Group Inc.	2.875%	8/15/29	7,634	6,798
Elevance Health Inc.	2.550%	3/15/31	11,239	9,410	UnitedHealth Group Inc.	2.000%	5/15/30	7,663	6,342
Elevance Health Inc.	5.500%	10/15/32	2,645	2,707	UnitedHealth Group Inc.	2.300%	5/15/31	17,188	14,318
Eli Lilly & Co.	3.375%	3/15/29	3,861	3,617	UnitedHealth Group Inc.	4.200%	5/15/32	18,959	18,020
³ GE HealthCare Technologies Inc.	5.857%	3/15/30	5,000	5,124	Universal Health Services Inc.	2.650%	10/15/30	8,800	7,004
³ GE HealthCare Technologies Inc.	5.905%	11/22/32	18,000	18,676	Viartis Inc.	2.700%	6/22/30	5,388	4,224
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	12,624	12,129	Zimmer Biomet Holdings Inc.	2.600%	11/24/31	6,449	5,213
GlaxoSmithKline Capital plc	3.375%	6/1/29	7,375	6,804	Zoetis Inc.	3.900%	8/20/28	7,242	6,885
HCA Inc.	5.625%	9/1/28	11,840	11,783	Zoetis Inc.	2.000%	5/15/30	1,764	1,432
HCA Inc.	5.875%	2/1/29	5,935	5,944	Zoetis Inc.	5.600%	11/16/32	5,125	5,318
³ HCA Inc.	3.375%	3/15/29	2,895	2,537					
HCA Inc.	4.125%	6/15/29	17,880	16,323					1,085,674
HCA Inc.	3.500%	9/1/30	19,285	16,593	Industrials (2.4%)				
HCA Inc.	2.375%	7/15/31	9,905	7,692	¹ 3M Co.	3.625%	9/14/28	5,660	5,366
³ HCA Inc.	3.625%	3/15/32	13,305	11,254	¹ 3M Co.	3.375%	3/1/29	6,900	6,347
Humana Inc.	5.750%	3/1/28	3,600	3,679	3M Co.	2.375%	8/26/29	10,097	8,570
Humana Inc.	3.125%	8/15/29	4,076	3,577	3M Co.	3.050%	4/15/30	3,315	2,917
Humana Inc.	4.875%	4/1/30	3,200	3,122	Acuity Brands Lighting Inc.	2.150%	12/15/30	4,573	3,514
Humana Inc.	2.150%	2/3/32	10,730	8,393	Allegion plc	3.500%	10/1/29	3,515	3,030
Illumina Inc.	2.550%	3/23/31	4,465	3,573	Allegion US Holding Co. Inc.	5.411%	7/1/32	3,740	3,620
Johnson & Johnson	2.900%	1/15/28	12,405	11,564	¹ American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	6,000	4,794
Johnson & Johnson	1.300%	9/1/30	13,163	10,623	¹ American Airlines Pass-Through Trust Class AA Series 2016-1	3.575%	1/15/28	1,461	1,302
Laboratory Corp. of America Holdings	2.950%	12/1/29	5,785	4,974	¹ American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	3,598	3,135
Merck & Co. Inc.	3.400%	3/7/29	14,003	13,042	¹ American Airlines Pass-Through Trust Class AA Series 2016-3	3.000%	10/15/28	3,125	2,704
Merck & Co. Inc.	1.450%	6/24/30	8,875	7,082	¹ American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	954	851
Merck & Co. Inc.	2.150%	12/10/31	18,390	15,027	¹ American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	4,160	3,603
Mylan Inc.	4.550%	4/15/28	3,175	2,941	¹ American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	2,593	2,165
Novartis Capital Corp.	2.200%	8/14/30	9,435	8,019	Amphenol Corp.	4.350%	6/1/29	2,100	2,002
¹ Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	3,000	2,168	Amphenol Corp.	2.800%	2/15/30	10,773	9,208
OhioHealth Corp.	2.297%	11/15/31	2,520	2,019	Amphenol Corp.	2.200%	9/15/31	3,444	2,729
PerkinElmer Inc.	1.900%	9/15/28	4,440	3,682	¹ BNSF Funding Trust I	6.613%	12/15/55	100	94
PerkinElmer Inc.	3.300%	9/15/29	7,276	6,344					
PerkinElmer Inc.	2.550%	3/15/31	1,754	1,417					
PerkinElmer Inc.	2.250%	9/15/31	4,650	3,641					
Pfizer Inc.	3.600%	9/15/28	1,652	1,583					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Boeing Co.	3.250%	2/1/28	9,581	8,749		Lockheed Martin Corp.	5.250%	1/15/33	9,000	9,305
Boeing Co.	3.250%	3/1/28	3,682	3,296	3	Mileage Plus Holdings LLC	6.500%	6/20/27	1,800	1,794
Boeing Co.	3.450%	11/1/28	7,281	6,528		Norfolk Southern Corp.	3.800%	8/1/28	5,623	5,357
Boeing Co.	3.200%	3/1/29	9,033	7,947		Norfolk Southern Corp.	2.550%	11/1/29	4,125	3,535
Boeing Co.	2.950%	2/1/30	7,579	6,415		Norfolk Southern Corp.	2.300%	5/15/31	1,995	1,640
Boeing Co.	5.150%	5/1/30	24,795	24,182		Northrop Grumman Corp.	3.250%	1/15/28	19,856	18,364
Boeing Co.	3.625%	2/1/31	11,028	9,652		Northrop Grumman Corp.	4.400%	5/1/30	12,719	12,237
Canadian National Railway Co.	6.900%	7/15/28	3,590	3,959		nVent Finance Sarl	4.550%	4/15/28	3,799	3,507
Canadian National Railway Co.	3.850%	8/5/32	2,260	2,100		nVent Finance Sarl	2.750%	11/15/31	1,430	1,094
Canadian Pacific Railway Co.	4.000%	6/1/28	5,570	5,327		Oshkosh Corp.	4.600%	5/15/28	3,100	2,946
Canadian Pacific Railway Co.	2.050%	3/5/30	5,800	4,753		Oshkosh Corp.	3.100%	3/1/30	2,050	1,731
Canadian Pacific Railway Co.	2.450%	12/2/31	16,105	13,405		Otis Worldwide Corp.	2.565%	2/15/30	14,540	12,224
Carrier Global Corp.	2.722%	2/15/30	23,790	20,049		Parker-Hannifin Corp.	3.250%	6/14/29	10,516	9,401
Carrier Global Corp.	2.700%	2/15/31	5,071	4,182		Parker-Hannifin Corp.	4.500%	9/15/29	7,925	7,621
Caterpillar Inc.	2.600%	9/19/29	4,592	4,038		Pentair Finance Sarl	5.900%	7/15/32	3,045	3,017
Caterpillar Inc.	2.600%	4/9/30	13,660	11,918		Raytheon Technologies Corp.	4.125%	11/16/28	18,627	17,851
CH Robinson Worldwide Inc.	4.200%	4/15/28	5,450	5,151		Raytheon Technologies Corp.	2.250%	7/1/30	7,937	6,603
1 CNH Industrial NV	3.850%	11/15/27	2,927	2,753		Raytheon Technologies Corp.	1.900%	9/1/31	8,874	6,959
CSX Corp.	3.800%	3/1/28	4,889	4,662		Raytheon Technologies Corp.	2.375%	3/15/32	22,274	18,057
CSX Corp.	4.250%	3/15/29	7,040	6,762		Republic Services Inc.	3.375%	11/15/27	6,103	5,694
CSX Corp.	2.400%	2/15/30	460	389		Republic Services Inc.	3.950%	5/15/28	1,241	1,181
CSX Corp.	4.100%	11/15/32	7,147	6,695		Republic Services Inc.	2.300%	3/1/30	11,303	9,463
Deere & Co.	5.375%	10/16/29	1,515	1,569		Rockwell Automation Inc.	3.500%	3/1/29	5,015	4,677
Deere & Co.	3.100%	4/15/30	6,791	6,088		Rockwell Automation Inc.	1.750%	8/15/31	1,355	1,069
3 Delta Air Lines Inc.	4.750%	10/20/28	7,000	6,593		Southwest Airlines Co.	3.000%	11/15/26	1,454	1,338
1 Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	5,954	5,079		Southwest Airlines Co.	3.450%	11/16/27	2,000	1,838
Dover Corp.	2.950%	11/4/29	1,940	1,686		Southwest Airlines Co.	2.625%	2/10/30	4,650	3,848
Eaton Corp.	4.000%	11/2/32	5,200	4,791	1	Spirit Airlines Pass-Through Trust Class A Series 2015-1	4.100%	4/1/28	1,049	914
Emerson Electric Co.	2.000%	12/21/28	8,355	7,108		Teledyne Technologies Inc.	2.250%	4/1/28	7,217	6,231
Emerson Electric Co.	1.950%	10/15/30	3,125	2,530		Teledyne Technologies Inc.	2.750%	4/1/31	9,316	7,632
Emerson Electric Co.	2.200%	12/21/31	14,840	11,996		Textron Inc.	3.375%	3/1/28	3,082	2,798
FedEx Corp.	3.400%	2/15/28	5,196	4,805		Textron Inc.	3.900%	9/17/29	3,421	3,099
FedEx Corp.	4.200%	10/17/28	2,155	2,050		Textron Inc.	3.000%	6/1/30	5,560	4,721
FedEx Corp.	3.100%	8/5/29	7,129	6,266		Timken Co.	4.500%	12/15/28	3,220	3,062
FedEx Corp.	4.250%	5/15/30	6,996	6,596		Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	3,450	3,263
FedEx Corp.	2.400%	5/15/31	5,294	4,273		Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	5,747	5,297
Flowerserve Corp.	3.500%	10/1/30	4,785	3,981		Trimple Inc.	4.900%	6/15/28	4,742	4,553
General Dynamics Corp.	3.750%	5/15/28	6,873	6,551		Triton Container International Ltd.	3.250%	3/15/32	680	525
General Dynamics Corp.	3.625%	4/1/30	9,793	9,123		Tyco Electronics Group SA	2.500%	2/4/32	4,765	3,926
Honeywell International Inc.	4.950%	2/15/28	2,095	2,128		Union Pacific Corp.	2.150%	2/5/27	4,179	3,774
Honeywell International Inc.	2.700%	8/15/29	5,929	5,268		Union Pacific Corp.	3.950%	9/10/28	9,977	9,595
Honeywell International Inc.	1.950%	6/1/30	10,569	8,743		Union Pacific Corp.	3.700%	3/1/29	5,870	5,536
Honeywell International Inc.	1.750%	9/1/31	4,199	3,327		Union Pacific Corp.	2.400%	2/5/30	4,156	3,556
Honeywell International Inc.	5.000%	2/15/33	13,000	13,253		Union Pacific Corp.	2.375%	5/20/31	1,040	873
Huntington Ingalls Industries Inc.	3.483%	12/1/27	4,000	3,632		Union Pacific Corp.	2.800%	2/14/32	9,165	7,877
Huntington Ingalls Industries Inc.	2.043%	8/16/28	4,504	3,713		Union Pacific Corp.	2.891%	4/6/36	5,000	3,964
Huntington Ingalls Industries Inc.	4.200%	5/1/30	4,354	3,943		1 United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	2,209	1,846
IDEX Corp.	3.000%	5/1/30	4,496	3,869		1 United Airlines Pass-Through Trust Class A Series 2016-2	3.100%	10/7/28	607	471
1 JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	1,239	1,097		1 United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	8,536	8,408
1 John Deere Capital Corp.	3.450%	3/7/29	6,607	6,135		1 United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	1,371	1,220
1 John Deere Capital Corp.	2.800%	7/18/29	4,868	4,335		1 United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	2,282	2,017
1 John Deere Capital Corp.	2.450%	1/9/30	7,835	6,755		1 United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	2,764	2,355
1 John Deere Capital Corp.	1.450%	1/15/31	3,926	3,064		1 United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	1,194	961
1 John Deere Capital Corp.	3.900%	6/7/32	17,147	15,992		United Parcel Service Inc.	3.400%	3/15/29	8,951	8,328
1 John Deere Capital Corp.	4.350%	9/15/32	4,105	3,986		United Parcel Service Inc.	2.500%	9/1/29	5,172	4,496
Johnson Controls International plc	1.750%	9/15/30	2,495	1,988		United Parcel Service Inc.	4.450%	4/1/30	5,864	5,769
Johnson Controls International plc	2.000%	9/16/31	3,199	2,530		1 United Parcel Service of America Inc.	7.620%	4/1/30	550	628
Kansas City Southern	2.875%	11/15/29	3,580	3,091		1 US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	226	220
Kennametal Inc.	4.625%	6/15/28	2,249	2,113		Vontier Corp.	2.400%	4/1/28	5,017	3,960
Kennametal Inc.	2.800%	3/1/31	315	245						
Keysight Technologies Inc.	3.000%	10/30/29	3,302	2,864						
Kirby Corp.	4.200%	3/1/28	5,070	4,621						
L3Harris Technologies Inc.	4.400%	6/15/28	3,891	3,743						
1 L3Harris Technologies Inc.	4.400%	6/15/28	14,066	13,585						
L3Harris Technologies Inc.	1.800%	1/15/31	4,725	3,628						
Lockheed Martin Corp.	1.850%	6/15/30	7,512	6,157						
Lockheed Martin Corp.	3.900%	6/15/32	5,500	5,166						

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Vontier Corp.	2.950%	4/1/31	3,167	2,303	Nutrien Ltd.	2.950%	5/13/30	5,538	4,746
Waste Connections Inc.	3.500%	5/1/29	5,080	4,650	Packaging Corp. of America	3.400%	12/15/27	3,680	3,390
Waste Connections Inc.	2.600%	2/1/30	6,390	5,442	Packaging Corp. of America	3.000%	12/15/29	4,292	3,676
Waste Connections Inc.	2.200%	1/15/32	7,500	5,966	PPG Industries Inc.	3.750%	3/15/28	2,080	1,975
Waste Connections Inc.	3.200%	6/1/32	3,698	3,165	PPG Industries Inc.	2.800%	8/15/29	1,503	1,296
Waste Management Inc.	1.150%	3/15/28	2,745	2,289	PPG Industries Inc.	2.550%	6/15/30	5,250	4,397
Waste Management Inc.	2.000%	6/1/29	2,585	2,187	Reliance Steel & Aluminum Co.	2.150%	8/15/30	4,000	3,160
Waste Management Inc.	1.500%	3/15/31	11,480	8,961	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	1,709	1,880
Waste Management Inc.	4.150%	4/15/32	5,070	4,820	Rohm & Haas Co.	7.850%	7/15/29	6,501	7,241
Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	7,429	7,140	RPM International Inc.	4.550%	3/1/29	5,322	4,921
Xylem Inc.	1.950%	1/30/28	5,668	4,870	RPM International Inc.	2.950%	1/15/32	3,565	2,811
Xylem Inc.	2.250%	1/30/31	1,818	1,476	Sherwin-Williams Co.	2.950%	8/15/29	8,030	7,035
				806,414	Sherwin-Williams Co.	2.300%	5/15/30	2,795	2,297
Materials (1.1%)					Sonoco Products Co.	3.125%	5/1/30	5,361	4,603
Air Products and Chemicals Inc.	2.050%	5/15/30	7,493	6,274	Steel Dynamics Inc.	3.450%	4/15/30	6,734	5,927
Albemarle Corp.	5.050%	6/1/32	4,337	4,087	Steel Dynamics Inc.	3.250%	1/15/31	9,769	8,364
Amcor Finance USA Inc.	4.500%	5/15/28	3,145	2,977	Suzano Austria GmbH	6.000%	1/15/29	17,137	17,094
Amcor Flexibles North America Inc.	3.100%	9/15/26	2,700	2,506	Suzano Austria GmbH	5.000%	1/15/30	9,918	9,309
Amcor Flexibles North America Inc.	2.630%	6/19/30	9,085	7,376	Suzano Austria GmbH	3.750%	1/15/31	6,545	5,479
Amcor Flexibles North America Inc.	2.690%	5/25/31	4,499	3,656	Suzano Austria GmbH	3.125%	1/15/32	7,600	5,935
AngloGold Ashanti Holdings plc	3.375%	11/1/28	5,350	4,691	Teck Resources Ltd.	3.900%	7/15/30	5,200	4,667
AngloGold Ashanti Holdings plc	3.750%	10/1/30	6,125	5,349	Vale Overseas Ltd.	3.750%	7/8/30	11,171	9,784
ArcelorMittal SA	4.250%	7/16/29	4,888	4,366	Vulcan Materials Co.	3.500%	6/1/30	5,307	4,678
ArcelorMittal SA	6.800%	11/29/32	7,520	7,497	Westlake Corp.	3.375%	6/15/30	2,390	2,054
Cabot Corp.	4.000%	7/1/29	2,900	2,583	WestRock MWV LLC	8.200%	1/15/30	3,500	3,960
Carlisle Cos. Inc.	3.750%	12/1/27	5,183	4,835	WRKCo Inc.	4.000%	3/15/28	4,673	4,359
Carlisle Cos. Inc.	2.750%	3/1/30	6,970	5,800	WRKCo Inc.	3.900%	6/1/28	4,917	4,535
Celanese US Holdings LLC	1.400%	8/5/26	3,400	2,864	WRKCo Inc.	4.900%	3/15/29	4,322	4,160
Celanese US Holdings LLC	6.330%	7/15/29	2,730	2,657	Yamana Gold Inc.	2.630%	8/15/31	464	347
Celanese US Holdings LLC	6.379%	7/15/32	7,715	7,365					376,404
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	4,195	3,934	Real Estate (2.6%)				
Dow Chemical Co.	4.800%	11/30/28	5,862	5,779	Agree LP	2.000%	6/15/28	5,355	4,376
Dow Chemical Co.	7.375%	11/1/29	2,810	3,123	Agree LP	4.800%	10/1/32	3,655	3,361
Dow Chemical Co.	2.100%	11/15/30	6,750	5,427	Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,350	5,026
DuPont de Nemours Inc.	4.725%	11/15/28	13,321	13,144	Alexandria Real Estate Equities Inc.	4.500%	7/30/29	1,776	1,682
Eastman Chemical Co.	4.500%	12/1/28	1,870	1,771	Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,468	4,635
Ecolab Inc.	3.250%	12/1/27	2,216	2,069	Alexandria Real Estate Equities Inc.	4.700%	7/1/30	1,067	1,025
Ecolab Inc.	5.250%	1/15/28	2,400	2,446	Alexandria Real Estate Equities Inc.	4.900%	12/15/30	8,638	8,408
Ecolab Inc.	4.800%	3/24/30	5,070	5,034	Alexandria Real Estate Equities Inc.	3.375%	8/15/31	1,353	1,181
Ecolab Inc.	1.300%	1/30/31	4,520	3,448	Alexandria Real Estate Equities Inc.	2.000%	5/18/32	4,789	3,685
Ecolab Inc.	2.125%	2/1/32	5,020	4,023	American Assets Trust LP	3.375%	2/1/31	4,397	3,484
El du Pont de Nemours & Co.	2.300%	7/15/30	5,000	4,186	American Homes 4 Rent LP	4.250%	2/15/28	4,025	3,733
FMC Corp.	3.450%	10/1/29	6,680	5,887	American Homes 4 Rent LP	4.900%	2/15/29	2,915	2,757
Freeport-McMoRan Inc.	4.125%	3/1/28	5,000	4,642	American Homes 4 Rent LP	2.375%	7/15/31	3,371	2,593
Freeport-McMoRan Inc.	4.375%	8/1/28	5,000	4,688	American Homes 4 Rent LP	3.625%	4/15/32	3,490	2,924
Freeport-McMoRan Inc.	5.250%	9/1/29	5,000	4,822	American Tower Corp.	3.600%	1/15/28	7,495	6,895
Freeport-McMoRan Inc.	4.250%	3/1/30	4,800	4,380	American Tower Corp.	1.500%	1/31/28	3,992	3,307
Freeport-McMoRan Inc.	4.625%	8/1/30	6,665	6,230	American Tower Corp.	3.950%	3/15/29	6,258	5,751
Georgia-Pacific LLC	7.750%	11/15/29	4,010	4,549	American Tower Corp.	3.800%	8/15/29	8,717	7,927
Georgia-Pacific LLC	2.300%	4/30/30	3,000	2,489	American Tower Corp.	2.900%	1/15/30	8,881	7,524
Huntsman International LLC	4.500%	5/1/29	6,573	5,906	American Tower Corp.	1.875%	10/15/30	5,272	4,064
Huntsman International LLC	2.950%	6/15/31	3,400	2,639	American Tower Corp.	2.700%	4/15/31	5,993	4,874
International Flavors & Fragrances Inc.	4.450%	9/26/28	2,980	2,806	American Tower Corp.	2.300%	9/15/31	8,277	6,444
Kinross Gold Corp.	4.500%	7/15/27	892	845	American Tower Corp.	4.050%	3/15/32	4,890	4,373
Linde Inc.	1.100%	8/10/30	5,745	4,413	AvalonBay Communities Inc.	3.200%	1/15/28	2,235	2,043
LYB International Finance III LLC	2.250%	10/1/30	4,630	3,679	AvalonBay Communities Inc.	1.900%	12/1/28	7,115	5,944
Martin Marietta Materials Inc.	3.500%	12/15/27	3,252	3,019	AvalonBay Communities Inc.	3.300%	6/1/29	5,242	4,698
Martin Marietta Materials Inc.	2.500%	3/15/30	4,938	4,075	AvalonBay Communities Inc.	2.300%	3/1/30	5,610	4,655
Martin Marietta Materials Inc.	2.400%	7/15/31	5,359	4,283	AvalonBay Communities Inc.	2.050%	1/15/32	6,300	4,954
NewMarket Corp.	2.700%	3/18/31	3,810	3,005	Boston Properties LP	4.500%	12/1/28	7,686	7,136
Newmont Corp.	2.800%	10/1/29	5,940	5,062	Boston Properties LP	3.400%	6/21/29	9,807	8,447
Newmont Corp.	2.250%	10/1/30	8,880	7,139	Boston Properties LP	2.900%	3/15/30	1,322	1,080
Newmont Corp.	2.600%	7/15/32	7,180	5,721	Boston Properties LP	3.250%	1/30/31	10,084	8,354
Nucor Corp.	3.950%	5/1/28	5,118	4,835	Boston Properties LP	2.550%	4/1/32	3,332	2,539
Nucor Corp.	2.700%	6/1/30	4,725	4,012	Brandywine Operating Partnership LP	3.950%	11/15/27	3,618	3,043
Nucor Corp.	3.125%	4/1/32	500	425	Brandywine Operating Partnership LP	4.550%	10/1/29	3,027	2,521
Nutrien Ltd.	4.200%	4/1/29	3,731	3,506	Brixmor Operating Partnership LP	2.250%	4/1/28	296	246

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Brixmor Operating Partnership LP	4.125%	5/15/29	7,457	6,663	Hudson Pacific Properties LP	3.250%	1/15/30	3,646	2,781
Brixmor Operating Partnership LP	4.050%	7/1/30	7,304	6,420	Invitation Homes Operating Partnership LP	2.000%	8/15/31	9,415	6,949
Brixmor Operating Partnership LP	2.500%	8/16/31	6,452	4,940	Invitation Homes Operating Partnership LP	4.150%	4/15/32	1,812	1,582
Broadstone Net Lease LLC	2.600%	9/15/31	2,868	2,149	Kilroy Realty LP	4.750%	12/15/28	2,383	2,166
Camden Property Trust	4.100%	10/15/28	5,203	4,913	Kilroy Realty LP	4.250%	8/15/29	3,827	3,357
Camden Property Trust	3.150%	7/1/29	14,064	12,551	Kilroy Realty LP	3.050%	2/15/30	4,197	3,361
Camden Property Trust	2.800%	5/15/30	4,942	4,256	Kimco Realty Corp.	1.900%	3/1/28	3,925	3,293
CBRE Services Inc.	2.500%	4/1/31	4,300	3,399	Kimco Realty Corp.	2.700%	10/1/30	3,676	3,000
Corporate Office Properties LP	2.000%	1/15/29	4,650	3,580	Kimco Realty Corp.	2.250%	12/1/31	757	580
Corporate Office Properties LP	2.750%	4/15/31	3,868	2,896	Kite Realty Group Trust	4.750%	9/15/30	2,151	1,901
Crown Castle Inc.	3.650%	9/1/27	6,162	5,730	Life Storage LP	3.875%	12/15/27	2,945	2,727
Crown Castle Inc.	3.800%	2/15/28	9,470	8,802	Life Storage LP	4.000%	6/15/29	4,550	4,068
Crown Castle Inc.	4.300%	2/15/29	2,145	2,026	Life Storage LP	2.200%	10/15/30	3,100	2,405
Crown Castle Inc.	3.100%	11/15/29	5,792	5,048	Life Storage LP	2.400%	10/15/31	5,000	3,818
Crown Castle Inc.	3.300%	7/1/30	4,871	4,255	LXP Industrial Trust	2.700%	9/15/30	2,200	1,753
Crown Castle Inc.	2.250%	1/15/31	9,268	7,411	LXP Industrial Trust	2.375%	10/1/31	3,863	2,926
Crown Castle Inc.	2.100%	4/1/31	7,495	5,899	Mid-America Apartments LP	4.200%	6/15/28	4,225	4,029
Crown Castle Inc.	2.500%	7/15/31	5,645	4,547	Mid-America Apartments LP	3.950%	3/15/29	4,980	4,707
CubeSmart LP	2.250%	12/15/28	3,000	2,475	Mid-America Apartments LP	2.750%	3/15/30	1,517	1,298
CubeSmart LP	4.375%	2/15/29	5,808	5,367	National Health Investors Inc.	3.000%	2/1/31	4,526	3,259
CubeSmart LP	3.000%	2/15/30	5,504	4,571	National Retail Properties Inc.	4.300%	10/15/28	5,025	4,662
CubeSmart LP	2.500%	2/15/32	4,218	3,230	National Retail Properties Inc.	2.500%	4/15/30	4,351	3,525
Digital Realty Trust LP	5.550%	1/15/28	3,000	3,020	Omega Healthcare Investors Inc.	4.750%	1/15/28	4,445	4,097
Digital Realty Trust LP	4.450%	7/15/28	5,195	4,924	Omega Healthcare Investors Inc.	3.625%	10/1/29	5,139	4,224
Digital Realty Trust LP	3.600%	7/1/29	10,273	9,183	Omega Healthcare Investors Inc.	3.375%	2/1/31	6,125	4,736
EPR Properties	3.750%	8/15/29	4,237	3,302	Physicians Realty LP	3.950%	1/15/28	3,827	3,501
Equinix Inc.	1.550%	3/15/28	6,130	5,075	Physicians Realty LP	2.625%	11/1/31	4,906	3,825
Equinix Inc.	2.000%	5/15/28	2,260	1,907	Piedmont Operating Partnership LP	3.150%	8/15/30	2,800	2,123
Equinix Inc.	3.200%	11/18/29	12,092	10,524	Piedmont Operating Partnership LP	2.750%	4/1/32	2,601	1,816
Equinix Inc.	2.150%	7/15/30	5,242	4,180	Prologis LP	3.250%	6/30/26	171	162
Equinix Inc.	2.500%	5/15/31	8,584	6,882	Prologis LP	3.375%	12/15/27	5,435	5,077
Equinix Inc.	3.900%	4/15/32	7,115	6,302	Prologis LP	3.875%	9/15/28	5,406	5,114
ERP Operating LP	3.500%	3/1/28	1,332	1,228	Prologis LP	4.000%	9/15/28	3,335	3,182
ERP Operating LP	4.150%	12/1/28	3,943	3,710	Prologis LP	2.875%	11/15/29	3,500	3,045
ERP Operating LP	3.000%	7/1/29	6,243	5,438	Prologis LP	2.250%	4/15/30	11,636	9,713
ERP Operating LP	2.500%	2/15/30	3,253	2,715	Prologis LP	1.750%	7/1/30	4,789	3,787
ERP Operating LP	1.850%	8/1/31	4,825	3,751	Prologis LP	1.250%	10/15/30	4,825	3,662
Essential Properties LP	2.950%	7/15/31	3,285	2,382	Prologis LP	2.250%	1/15/32	2,205	1,756
Essex Portfolio LP	1.700%	3/1/28	4,525	3,774	Public Storage	1.850%	5/1/28	2,575	2,212
Essex Portfolio LP	4.000%	3/1/29	4,920	4,479	Public Storage	1.950%	11/9/28	5,277	4,495
Essex Portfolio LP	3.000%	1/15/30	4,448	3,761	Public Storage	3.385%	5/1/29	5,420	4,954
Essex Portfolio LP	1.650%	1/15/31	850	633	Public Storage	2.250%	11/9/31	10,265	8,278
Essex Portfolio LP	2.550%	6/15/31	864	683	Rayonier LP	2.750%	5/17/31	4,165	3,333
Essex Portfolio LP	2.650%	3/15/32	6,680	5,279	Realty Income Corp.	3.400%	1/15/28	4,920	4,531
Extra Space Storage LP	2.550%	6/1/31	4,016	3,140	Realty Income Corp.	3.650%	1/15/28	2,652	2,476
Extra Space Storage LP	2.350%	3/15/32	5,640	4,271	Realty Income Corp.	2.200%	6/15/28	1,365	1,170
Federal Realty Investment Trust	3.200%	6/15/29	4,750	4,112	Realty Income Corp.	3.250%	6/15/29	4,315	3,843
Federal Realty Investment Trust	3.500%	6/1/30	5,500	4,730	Realty Income Corp.	3.100%	12/15/29	5,840	5,101
GLP Capital LP	5.750%	6/1/28	6,323	6,226	Realty Income Corp.	3.250%	1/15/31	12,756	11,063
GLP Capital LP	5.300%	1/15/29	6,087	5,747	Realty Income Corp.	5.625%	10/13/32	7,285	7,435
GLP Capital LP	4.000%	1/15/30	4,738	4,145	Realty Income Corp.	2.850%	12/15/32	3,500	2,843
GLP Capital LP	4.000%	1/15/31	4,164	3,541	Regency Centers LP	4.125%	3/15/28	3,049	2,818
GLP Capital LP	3.250%	1/15/32	3,795	3,037	Regency Centers LP	2.950%	9/15/29	3,875	3,249
Healthcare Realty Holdings LP	3.625%	1/15/28	3,308	2,926	Regency Centers LP	3.700%	6/15/30	4,420	3,838
Healthcare Realty Holdings LP	3.100%	2/15/30	520	436	Rexford Industrial Realty LP	2.150%	9/1/31	3,519	2,697
Healthcare Realty Holdings LP	2.000%	3/15/31	6,857	5,185	Sabra Health Care LP	3.900%	10/15/29	6,226	5,177
Healthpeak Properties Inc.	2.125%	12/1/28	1,025	862	Sabra Health Care LP	3.200%	12/1/31	2,117	1,577
Healthpeak Properties Inc.	3.500%	7/15/29	2,102	1,870	Safehold Operating Partnership LP	2.800%	6/15/31	5,326	4,089
Healthpeak Properties Inc.	3.000%	1/15/30	8,363	7,167	Simon Property Group LP	3.375%	6/15/27	5,131	4,789
Healthpeak Properties Inc.	2.875%	1/15/31	6,200	5,181	Simon Property Group LP	3.375%	12/1/27	7,760	7,192
Highwoods Realty LP	4.125%	3/15/28	5,260	4,736	Simon Property Group LP	1.750%	2/1/28	3,725	3,169
Highwoods Realty LP	4.200%	4/15/29	5,376	4,652	Simon Property Group LP	2.450%	9/13/29	9,689	8,099
Highwoods Realty LP	3.050%	2/15/30	4,190	3,320	Simon Property Group LP	2.650%	7/15/30	6,050	5,033
Highwoods Realty LP	2.600%	2/1/31	3,157	2,333	Simon Property Group LP	2.200%	2/1/31	5,025	3,980
¹ Host Hotels & Resorts LP	3.375%	12/15/29	5,579	4,669	Simon Property Group LP	2.250%	1/15/32	7,482	5,824
¹ Host Hotels & Resorts LP	3.500%	9/15/30	3,828	3,158	Spirit Realty LP	3.200%	1/15/27	21	19
¹ Host Hotels & Resorts LP	2.900%	12/15/31	2,291	1,754	Spirit Realty LP	2.100%	3/15/28	6,473	5,275
Hudson Pacific Properties LP	5.950%	2/15/28	2,200	2,044					
Hudson Pacific Properties LP	4.650%	4/1/29	4,648	3,966					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Spirit Realty LP	4.000%	7/15/29	4,075	3,543	³ Broadcom Inc.	3.419%	4/15/33	11,500	9,231
Spirit Realty LP	3.400%	1/15/30	2,850	2,372	Broadridge Financial Solutions Inc.	2.900%	12/1/29	3,671	3,106
Spirit Realty LP	3.200%	2/15/31	1,339	1,071	Broadridge Financial Solutions Inc.	2.600%	5/1/31	8,356	6,798
STORE Capital Corp.	4.500%	3/15/28	3,770	3,398	CDW LLC	4.250%	4/1/28	2,979	2,740
STORE Capital Corp.	4.625%	3/15/29	3,077	2,749	CDW LLC	3.276%	12/1/28	625	536
STORE Capital Corp.	2.750%	11/18/30	3,661	2,791	CDW LLC	3.250%	2/15/29	3,791	3,231
Sun Communities Operating LP	2.300%	11/1/28	3,000	2,507	CGI Inc.	2.300%	9/14/31	3,600	2,719
Sun Communities Operating LP	2.700%	7/15/31	6,910	5,440	Dell Inc.	7.100%	4/15/28	760	814
Sun Communities Operating LP	4.200%	4/15/32	5,510	4,842	Dell International LLC	5.300%	10/1/29	19,493	19,026
¹ Tanger Properties LP	2.750%	9/1/31	3,156	2,279	Dell International LLC	6.200%	7/15/30	6,006	6,115
¹ UDR Inc.	3.500%	1/15/28	2,283	2,069	DXC Technology Co.	2.375%	9/15/28	8,087	6,800
¹ UDR Inc.	4.400%	1/26/29	4,693	4,409	Equifax Inc.	3.100%	5/15/30	9,043	7,601
¹ UDR Inc.	3.200%	1/15/30	3,703	3,213	Equifax Inc.	2.350%	9/15/31	10,030	7,777
¹ UDR Inc.	2.100%	8/1/32	1,434	1,065	Fidelity National Information Services Inc.	1.650%	3/1/28	4,764	3,961
Ventas Realty LP	4.000%	3/1/28	6,185	5,717	Fidelity National Information Services Inc.	3.750%	5/21/29	4,575	4,175
Ventas Realty LP	4.400%	1/15/29	5,085	4,750	Fidelity National Information Services Inc.	2.250%	3/1/31	7,843	6,169
Ventas Realty LP	3.000%	1/15/30	4,136	3,486	Fiserv Inc.	4.200%	10/1/28	9,075	8,589
Ventas Realty LP	4.750%	11/15/30	4,802	4,502	Fiserv Inc.	3.500%	7/1/29	23,017	20,741
VICI Properties LP	4.750%	2/15/28	8,324	7,907	Fiserv Inc.	2.650%	6/1/30	7,505	6,293
VICI Properties LP	4.950%	2/15/30	9,300	8,755	Flex Ltd.	4.875%	6/15/29	3,986	3,748
VICI Properties LP	5.125%	5/15/32	8,865	8,218	Flex Ltd.	4.875%	5/12/30	6,600	6,172
Vornado Realty LP	2.150%	6/1/26	102	86	Fortinet Inc.	2.200%	3/15/31	5,000	3,845
Vornado Realty LP	3.400%	6/1/31	1,660	1,232	Global Payments Inc.	4.450%	6/1/28	5,365	4,991
Welltower Inc.	4.250%	4/15/28	5,808	5,451	Global Payments Inc.	3.200%	8/15/29	7,586	6,475
Welltower Inc.	4.125%	3/15/29	6,846	6,274	Global Payments Inc.	2.900%	5/15/30	9,951	8,166
Welltower Inc.	3.100%	1/15/30	7,221	6,097	Global Payments Inc.	2.900%	11/15/31	5,100	4,031
Welltower Inc.	2.750%	1/15/31	10,660	8,523	Global Payments Inc.	5.400%	8/15/32	8,975	8,557
Welltower Inc.	2.750%	1/15/32	4,960	3,880	GXO Logistics Inc.	2.650%	7/15/31	4,662	3,456
Weyerhaeuser Co.	4.000%	11/15/29	6,396	5,853	HP Inc.	4.750%	1/15/28	7,515	7,299
Weyerhaeuser Co.	4.000%	4/15/30	9,891	9,025	HP Inc.	4.000%	4/15/29	7,965	7,293
WP Carey Inc.	3.850%	7/15/29	4,400	3,956	HP Inc.	3.400%	6/17/30	7,368	6,235
WP Carey Inc.	2.400%	2/1/31	4,693	3,740	HP Inc.	2.650%	6/17/31	8,985	7,003
				848,883	HP Inc.	4.200%	4/15/32	9,320	8,005
Technology (3.3%)					Hubbell Inc.	3.500%	2/15/28	4,150	3,814
Adobe Inc.	2.300%	2/1/30	11,115	9,481	Hubbell Inc.	2.300%	3/15/31	2,060	1,640
Advanced Micro Devices Inc.	3.924%	6/1/32	3,000	2,794	Intel Corp.	1.600%	8/12/28	7,835	6,657
Amdocs Ltd.	2.538%	6/15/30	6,125	4,967	Intel Corp.	4.000%	8/5/29	3,550	3,385
Analog Devices Inc.	1.700%	10/1/28	6,500	5,507	Intel Corp.	2.450%	11/15/29	16,933	14,524
Analog Devices Inc.	2.100%	10/1/31	9,206	7,448	Intel Corp.	3.900%	3/25/30	8,250	7,741
Apple Inc.	2.900%	9/12/27	1,170	1,093	Intel Corp.	2.000%	8/12/31	12,271	9,732
Apple Inc.	3.000%	11/13/27	4,109	3,839	Intel Corp.	4.150%	8/5/32	8,415	7,869
Apple Inc.	1.200%	2/8/28	19,698	16,724	International Business Machines Corp.	3.500%	5/15/29	24,742	22,733
Apple Inc.	1.400%	8/5/28	19,820	16,794	International Business Machines Corp.	1.950%	5/15/30	10,240	8,346
Apple Inc.	3.250%	8/8/29	155	144	International Business Machines Corp.	2.720%	2/9/32	1,500	1,258
Apple Inc.	2.200%	9/11/29	10,932	9,444	International Business Machines Corp.	4.400%	7/27/32	5,000	4,763
Apple Inc.	1.650%	5/11/30	14,198	11,639	Intuit Inc.	1.650%	7/15/30	4,200	3,376
Apple Inc.	1.250%	8/20/30	13,326	10,473	Jabil Inc.	3.950%	1/12/28	5,760	5,365
Apple Inc.	1.650%	2/8/31	23,172	18,652	Jabil Inc.	3.600%	1/15/30	4,700	4,120
Apple Inc.	1.700%	8/5/31	9,303	7,440	Jabil Inc.	3.000%	1/15/31	3,725	3,081
Apple Inc.	3.350%	8/8/32	6,300	5,722	Juniper Networks Inc.	3.750%	8/15/29	5,057	4,506
Applied Materials Inc.	1.750%	6/1/30	5,722	4,665	Juniper Networks Inc.	2.000%	12/10/30	3,947	3,000
Arrow Electronics Inc.	3.875%	1/12/28	4,525	4,119	KLA Corp.	4.100%	3/15/29	6,862	6,640
Autodesk Inc.	2.850%	1/15/30	3,775	3,244	KLA Corp.	4.650%	7/15/32	11,975	11,733
Autodesk Inc.	2.400%	12/15/31	9,050	7,258	Kyndryl Holdings Inc.	2.700%	10/15/28	3,638	2,738
Automatic Data Processing Inc.	1.700%	5/15/28	8,647	7,507	Kyndryl Holdings Inc.	3.150%	10/15/31	5,014	3,350
Automatic Data Processing Inc.	1.250%	9/1/30	8,624	6,735	Lam Research Corp.	4.000%	3/15/29	7,195	6,848
Avnet Inc.	3.000%	5/15/31	1,049	812	Lam Research Corp.	1.900%	6/15/30	6,155	5,007
Block Financial LLC	2.500%	7/15/28	3,045	2,584	Leidos Inc.	4.375%	5/15/30	3,823	3,452
Block Financial LLC	3.875%	8/15/30	6,830	5,982	Leidos Inc.	2.300%	2/15/31	9,200	7,041
Broadcom Corp.	3.500%	1/15/28	1,736	1,582	Marvell Technology Inc.	2.450%	4/15/28	4,437	3,731
³ Broadcom Inc.	1.950%	2/15/28	4,973	4,203	¹ Marvell Technology Inc.	4.875%	6/22/28	5,571	5,290
Broadcom Inc.	4.110%	9/15/28	15,053	14,045	Marvell Technology Inc.	2.950%	4/15/31	2,975	2,390
³ Broadcom Inc.	4.000%	4/15/29	1,000	910	Micron Technology Inc.	5.327%	2/6/29	6,340	6,084
Broadcom Inc.	4.750%	4/15/29	15,497	14,780					
Broadcom Inc.	5.000%	4/15/30	5,078	4,816					
Broadcom Inc.	4.150%	11/15/30	18,981	17,005					
³ Broadcom Inc.	2.450%	2/15/31	23,096	18,183					
Broadcom Inc.	4.300%	11/15/32	1,000	883					
³ Broadcom Inc.	2.600%	2/15/33	4,480	3,358					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Micron Technology Inc.	6.750%	11/1/29	4,000	4,070	Workday Inc.	3.700%	4/1/29	3,760	3,449
Micron Technology Inc.	4.663%	2/15/30	6,261	5,675	Workday Inc.	3.800%	4/1/32	13,693	12,084
Micron Technology Inc.	2.703%	4/15/32	4,775	3,582	Xilinx Inc.	2.375%	6/1/30	6,861	5,769
Moody's Corp.	3.250%	1/15/28	2,674	2,472					
Moody's Corp.	4.250%	2/1/29	1,985	1,901					1,106,490
Moody's Corp.	2.000%	8/19/31	6,205	4,916	Utilities (2.9%)				
Motorola Solutions Inc.	4.600%	2/23/28	8,623	8,360	AEP Texas Inc.	3.950%	6/1/28	3,757	3,521
Motorola Solutions Inc.	4.600%	5/23/29	4,242	4,029	1 AEP Texas Inc.	2.100%	7/1/30	4,330	3,505
Motorola Solutions Inc.	2.300%	11/15/30	8,218	6,448	AEP Texas Inc.	4.700%	5/15/32	4,265	4,086
Motorola Solutions Inc.	2.750%	5/24/31	3,957	3,158	AES Corp.	2.450%	1/15/31	8,583	6,803
Motorola Solutions Inc.	5.600%	6/1/32	4,100	4,000	1 Alabama Power Co.	1.450%	9/15/30	4,129	3,215
NetApp Inc.	2.700%	6/22/30	6,100	5,003	Alabama Power Co.	3.050%	3/15/32	5,120	4,419
NVIDIA Corp.	1.550%	6/15/28	11,045	9,442	Alabama Power Co.	3.940%	9/1/32	3,327	3,053
NVIDIA Corp.	2.850%	4/1/30	7,471	6,526	Ameren Corp.	1.750%	3/15/28	4,337	3,679
NVIDIA Corp.	2.000%	6/15/31	4,952	3,974	Ameren Corp.	3.500%	1/15/31	4,594	4,055
NXP BV	5.550%	12/1/28	4,445	4,452	Ameren Illinois Co.	3.800%	5/15/28	4,150	3,951
NXP BV	4.300%	6/18/29	8,998	8,340	Ameren Illinois Co.	1.550%	11/15/30	2,150	1,692
NXP BV	3.400%	5/1/30	7,531	6,499	Ameren Illinois Co.	3.850%	9/1/32	1,965	1,829
NXP BV	2.500%	5/11/31	8,420	6,655	1 American Electric Power Co. Inc.	4.300%	12/1/28	4,558	4,354
NXP BV	2.650%	2/15/32	7,946	6,215	American Electric Power Co. Inc.	5.950%	11/1/32	7,200	7,523
Oracle Corp.	2.300%	3/25/28	17,161	14,881	American Water Capital Corp.	3.750%	9/1/28	4,862	4,588
Oracle Corp.	2.950%	4/1/30	23,436	20,005	American Water Capital Corp.	3.450%	6/1/29	4,155	3,790
Oracle Corp.	3.250%	5/15/30	4,692	4,070	American Water Capital Corp.	2.800%	5/1/30	5,085	4,398
Oracle Corp.	2.875%	3/25/31	28,706	23,815	American Water Capital Corp.	2.300%	6/1/31	2,125	1,746
Oracle Corp.	6.250%	11/9/32	20,225	21,237	American Water Capital Corp.	4.450%	6/1/32	5,130	4,922
PayPal Holdings Inc.	2.850%	10/1/29	10,160	8,847	1 Appalachian Power Co.	2.700%	4/1/31	5,180	4,260
PayPal Holdings Inc.	2.300%	6/1/30	10,287	8,445	Appalachian Power Co.	4.500%	8/1/32	2,545	2,382
PayPal Holdings Inc.	4.400%	6/1/32	10,430	9,825	Arizona Public Service Co.	2.600%	8/15/29	3,921	3,284
Qorvo Inc.	4.375%	10/15/29	7,000	6,186	Arizona Public Service Co.	6.350%	12/15/32	1,550	1,630
QUALCOMM Inc.	1.300%	5/20/28	7,450	6,309	Atlantic City Electric Co.	2.300%	3/15/31	4,030	3,272
QUALCOMM Inc.	2.150%	5/20/30	7,105	6,002	Atmos Energy Corp.	2.625%	9/15/29	4,385	3,808
QUALCOMM Inc.	1.650%	5/20/32	9,587	7,398	Atmos Energy Corp.	1.500%	1/15/31	2,970	2,313
QUALCOMM Inc.	4.250%	5/20/32	2,695	2,597	Atmos Energy Corp.	5.450%	10/15/32	1,500	1,556
QUALCOMM Inc.	5.400%	5/20/33	10,000	10,420	Avangrid Inc.	3.800%	6/1/29	4,666	4,239
Quanta Services Inc.	2.900%	10/1/30	3,060	2,519	Baltimore Gas & Electric Co.	2.250%	6/15/31	4,704	3,816
Quanta Services Inc.	2.350%	1/15/32	1,295	984	Berkshire Hathaway Energy Co.	3.250%	4/15/28	8,483	7,860
RELX Capital Inc.	4.000%	3/18/29	7,275	6,741	Berkshire Hathaway Energy Co.	3.700%	7/15/30	8,440	7,726
RELX Capital Inc.	3.000%	5/22/30	4,148	3,532	Berkshire Hathaway Energy Co.	1.650%	5/15/31	4,550	3,520
RELX Capital Inc.	4.750%	5/20/32	4,055	3,889	Black Hills Corp.	3.050%	10/15/29	3,865	3,282
Roper Technologies Inc.	4.200%	9/15/28	4,641	4,477	1 CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	3,928	3,262
Roper Technologies Inc.	2.950%	9/15/29	6,405	5,555	1 CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	2,000	1,729
Roper Technologies Inc.	2.000%	6/30/30	4,961	3,966	CenterPoint Energy Inc.	4.250%	11/1/28	1,539	1,446
Roper Technologies Inc.	1.750%	2/15/31	4,037	3,108	CenterPoint Energy Inc.	2.950%	3/1/30	3,905	3,357
3 S&P Global Inc.	4.750%	8/1/28	6,160	6,089	CenterPoint Energy Inc.	2.650%	6/1/31	1,903	1,568
3 S&P Global Inc.	2.700%	3/1/29	5,640	4,962	CenterPoint Energy Resources Corp.	4.000%	4/1/28	2,025	1,929
3 S&P Global Inc.	4.250%	5/1/29	8,494	8,106	CenterPoint Energy Resources Corp.	1.750%	10/1/30	7,232	5,731
S&P Global Inc.	2.500%	12/1/29	4,462	3,817	CenterPoint Energy Resources Corp.	4.400%	7/1/32	50	48
S&P Global Inc.	1.250%	8/15/30	4,584	3,526	Cleco Corporate Holdings LLC	3.375%	9/15/29	1,000	842
3 S&P Global Inc.	2.900%	3/1/32	11,875	10,132	1 CMS Energy Corp.	4.750%	6/1/50	6,527	5,665
Salesforce Inc.	3.700%	4/11/28	400	385	CMS Energy Corp.	3.750%	12/1/50	2,612	1,970
Salesforce Inc.	1.500%	7/15/28	9,035	7,720	Commonwealth Edison Co.	3.700%	8/15/28	4,990	4,701
Salesforce Inc.	1.950%	7/15/31	13,951	11,170	Commonwealth Edison Co.	2.200%	3/1/30	1,765	1,479
ServiceNow Inc.	1.400%	9/1/30	12,822	9,770	1 Commonwealth Edison Co.	3.150%	3/15/32	4,165	3,647
Skyworks Solutions Inc.	3.000%	6/1/31	5,023	3,935	1 Connecticut Light & Power Co.	2.050%	7/1/31	2,740	2,209
TD SYNNEX Corp.	2.375%	8/9/28	4,687	3,799	1 Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	3,875	3,477
TD SYNNEX Corp.	2.650%	8/9/31	100	76	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	8,001	6,563
Teledyne FLIR LLC	2.500%	8/1/30	5,841	4,723	Consumers Energy Co.	3.600%	8/15/32	6,858	6,238
Texas Instruments Inc.	2.900%	11/3/27	3,567	3,322	Dominion Energy Inc.	4.250%	6/1/28	2,608	2,486
Texas Instruments Inc.	2.250%	9/4/29	6,301	5,448	Dominion Energy Inc.	3.375%	4/1/30	15,787	13,909
Texas Instruments Inc.	1.750%	5/4/30	7,211	5,935	1 Dominion Energy Inc.	2.250%	8/15/31	2,210	1,756
Texas Instruments Inc.	1.900%	9/15/31	4,814	3,896	1 Dominion Energy Inc.	4.350%	8/15/32	5,247	4,875
TSMC Arizona Corp.	4.125%	4/22/29	3,800	3,612	Dominion Energy Inc.	5.375%	11/15/32	7,625	7,576
TSMC Arizona Corp.	2.500%	10/25/31	10,150	8,339	1 Dominion Energy South Carolina Inc.	2.300%	12/1/31	3,798	3,059
TSMC Arizona Corp.	4.250%	4/22/32	6,600	6,358					
Verisk Analytics Inc.	4.125%	3/15/29	5,167	4,820					
VMware Inc.	1.800%	8/15/28	7,280	5,944					
VMware Inc.	4.700%	5/15/30	7,774	7,232					
VMware Inc.	2.200%	8/15/31	13,786	10,452					
Western Digital Corp.	2.850%	2/1/29	5,626	4,351					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
					National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	4,358	4,093
¹	6.625%	2/1/32	1,742	1,914	National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	6,655	6,123
	1.900%	4/1/28	4,268	3,707	National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	5,262	4,371
	2.250%	3/1/30	3,700	3,120	National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	3,485	2,578
¹	2.625%	3/1/31	3,910	3,317	¹ National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	1,430	1,089
¹	3.000%	3/1/32	4,025	3,476	National Rural Utilities Cooperative Finance Corp.	2.750%	4/15/32	3,580	2,960
¹	3.400%	6/15/29	3,659	3,254	National Rural Utilities Cooperative Finance Corp.	5.800%	1/15/33	2,275	2,373
	2.950%	3/1/30	3,375	2,869	¹ Nevada Power Co.	3.700%	5/1/29	5,535	5,211
	3.950%	11/15/28	5,258	5,050	¹ Nevada Power Co.	2.400%	5/1/30	3,973	3,336
	2.450%	8/15/29	4,310	3,705	NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	10,609	9,079
	2.450%	2/1/30	6,990	5,962	NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	6,926	6,301
	2.550%	4/15/31	7,741	6,470	NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	5,540	4,794
	2.850%	3/15/32	4,490	3,793	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	15,194	12,506
	4.300%	3/15/28	2,950	2,845	NextEra Energy Capital Holdings Inc.	2.440%	1/15/32	3,482	2,806
	3.400%	6/15/29	4,558	4,090	NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	9,576	9,424
	2.450%	6/1/30	7,917	6,518	¹ NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	6,255	5,136
	2.550%	6/15/31	7,372	6,016	¹ NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	3,625	3,305
	4.500%	8/15/32	13,811	12,978	NiSource Inc.	2.950%	9/1/29	5,844	5,076
	3.800%	7/15/28	4,367	4,147	NiSource Inc.	3.600%	5/1/30	3,809	3,396
	2.500%	12/1/29	2,543	2,177	NiSource Inc.	1.700%	2/15/31	6,565	5,000
	1.750%	6/15/30	1,878	1,496	Northern States Power Co.	2.250%	4/1/31	2,230	1,849
	2.400%	12/15/31	5,980	4,870	NSTAR Electric Co.	3.250%	5/15/29	2,040	1,853
	3.650%	2/1/29	6,080	5,662	¹ NSTAR Electric Co.	3.950%	4/1/30	5,213	4,897
	2.125%	6/1/30	2,916	2,385	¹ Ohio Power Co.	2.600%	4/1/30	1,890	1,604
	3.700%	9/1/28	4,206	3,959	¹ Ohio Power Co.	1.625%	1/15/31	6,708	5,197
	3.450%	3/15/29	6,618	6,095	Oklahoma Gas & Electric Co.	3.800%	8/15/28	3,625	3,400
	2.000%	8/15/31	4,047	3,203	Oklahoma Gas & Electric Co.	3.250%	4/1/30	4,257	3,699
	3.400%	4/1/32	3,416	3,023	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	9,864	9,307
³	2.000%	6/15/30	3,000	2,357	Oncor Electric Delivery Co. LLC	2.750%	5/15/30	5,525	4,814
	4.125%	3/15/28	3,990	3,702	³ Oncor Electric Delivery Co. LLC	4.150%	6/1/32	4,300	4,085
	6.950%	11/15/29	1,840	1,928	³ Oncor Electric Delivery Co. LLC	4.550%	9/15/32	5,378	5,264
	4.875%	6/12/28	7,520	7,324	ONE Gas Inc.	2.000%	5/15/30	2,675	2,171
	1.900%	6/15/28	7,672	6,493	Pacific Gas & Electric Co.	3.300%	12/1/27	15,536	13,736
	2.800%	6/15/30	3,722	3,133	Pacific Gas & Electric Co.	3.000%	6/15/28	3,154	2,734
	2.400%	6/15/31	7,989	6,333	Pacific Gas & Electric Co.	3.750%	7/1/28	13,786	12,263
	3.250%	4/1/28	5,133	4,677	Pacific Gas & Electric Co.	4.550%	7/1/30	31,052	28,149
	2.350%	6/15/32	3,800	3,024	Pacific Gas & Electric Co.	2.500%	2/1/31	15,635	12,156
	2.850%	6/1/28	2,535	2,251	Pacific Gas & Electric Co.	3.250%	6/1/31	3,002	2,440
	4.000%	3/30/29	7,367	6,959	Pacific Gas & Electric Co.	4.400%	3/1/32	3,933	3,441
	1.750%	3/15/31	2,860	2,239	Pacific Gas & Electric Co.	5.900%	6/15/32	2,435	2,378
	3.566%	5/1/29	3,795	3,412	PacifiCorp	3.500%	6/15/29	3,916	3,608
	2.704%	4/15/30	4,601	3,855	PacifiCorp	2.700%	9/15/30	4,676	4,018
	2.900%	9/15/29	3,818	3,301	¹ PacifiCorp	7.700%	11/15/31	1,860	2,173
¹	2.250%	6/1/30	5,881	4,843	PG&E Wildfire Recovery Funding LLC	3.594%	6/1/30	1,318	1,251
¹	4.250%	4/1/29	4,995	4,720	Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	3,591	3,299
¹	1.650%	8/15/30	4,915	3,823	Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	3,825	3,124
	2.550%	3/15/31	2,990	2,461	Progress Energy Inc.	7.000%	10/30/31	4,640	5,058
	3.375%	3/1/32	4,791	4,166	Public Service Co. of Colorado	3.700%	6/15/28	2,975	2,834
	4.050%	4/15/30	13,025	12,131	¹ Public Service Co. of Colorado	1.900%	1/15/31	3,300	2,646
³	3.350%	3/15/32	2,720	2,372	¹ Public Service Co. of Colorado	4.100%	6/1/32	1,889	1,773
	2.450%	2/3/32	11,054	9,241	¹ Public Service Co. of New Hampshire	2.200%	6/15/31	135	111
¹	2.650%	9/15/29	4,881	4,162	¹ Public Service Electric & Gas Co.	3.700%	5/1/28	3,537	3,370
	4.700%	5/15/32	2,610	2,514	¹ Public Service Electric & Gas Co.	3.650%	9/1/28	2,575	2,422
	3.850%	5/15/28	3,900	3,676	¹ Public Service Electric & Gas Co.	3.200%	5/15/29	2,675	2,426
	4.100%	9/26/28	8,231	7,835	¹ Public Service Electric & Gas Co.	2.450%	1/15/30	2,244	1,923
	3.600%	4/1/29	900	820					
	2.300%	6/1/30	3,405	2,770					
	4.250%	5/1/30	3,741	3,326					
	3.650%	4/15/29	5,290	4,960					
	6.750%	12/30/31	1,932	2,174					
	3.950%	3/30/28	3,130	2,937					
	3.950%	9/15/27	1,900	1,757					
	4.750%	9/1/28	3,929	3,718					
	2.950%	3/1/31	2,335	1,832					
	3.400%	2/7/28	7,434	6,892					
	4.800%	3/15/28	4,830	4,799					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ Public Service Electric & Gas Co.	3.100%	3/15/32	4,000	3,503	European Investment Bank	0.625%	10/21/27	12,720	10,796
¹ Public Service Electric & Gas Co.	4.900%	12/15/32	3,000	3,006	European Investment Bank	1.625%	10/9/29	17,375	14,882
Public Service Enterprise Group Inc.	1.600%	8/15/30	12,450	9,672	European Investment Bank	0.875%	5/17/30	16,765	13,369
Puget Energy Inc.	2.379%	6/15/28	3,032	2,585	European Investment Bank	0.750%	9/23/30	8,205	6,425
Puget Energy Inc.	4.100%	6/15/30	6,406	5,731	European Investment Bank	1.250%	2/14/31	33,300	27,093
¹ San Diego Gas & Electric Co.	1.700%	10/1/30	5,950	4,715	European Investment Bank	1.625%	5/13/31	225	188
¹ San Diego Gas & Electric Co.	3.000%	3/15/32	4,125	3,527	Export-Import Bank of Korea	1.250%	9/21/30	6,725	5,159
Sempra Energy	3.400%	2/1/28	9,895	9,194	Export-Import Bank of Korea	1.375%	2/9/31	2,500	1,909
Sempra Energy	3.700%	4/1/29	50	46	Export-Import Bank of Korea	2.125%	1/18/32	5,100	4,085
¹ Southern California Edison Co.	3.650%	3/1/28	5,050	4,715	Export-Import Bank of Korea	4.500%	9/15/32	3,700	3,604
¹ Southern California Edison Co.	4.200%	3/1/29	5,316	5,057	¹ Hong Kong Government				
Southern California Edison Co.	6.650%	4/1/29	4,200	4,327	International Bond	1.750%	11/24/31	4,100	3,328
Southern California Edison Co.	2.850%	8/1/29	3,565	3,099	¹ Hydro-Quebec	8.500%	12/1/29	1,550	1,893
Southern California Edison Co.	2.250%	6/1/30	3,500	2,888	¹ Hydro-Quebec	9.375%	4/15/30	2,355	3,045
¹ Southern California Edison Co.	2.500%	6/1/31	2,000	1,648	Inter-American Development Bank	1.125%	7/20/28	11,958	10,152
Southern California Edison Co.	2.750%	2/1/32	2,600	2,178	Inter-American Development Bank	3.125%	9/18/28	22,116	20,899
Southern California Edison Co.	5.950%	11/1/32	5,900	6,248	Inter-American Development Bank	2.250%	6/18/29	27,625	24,648
¹ Southern California Gas Co.	2.550%	2/1/30	4,368	3,718	Inter-American Development Bank	3.500%	9/14/29	20,000	19,222
¹ Southern Co.	1.750%	3/15/28	3,726	3,136	¹ Inter-American Development Bank	1.125%	1/13/31	43,130	34,452
¹ Southern Co.	3.700%	4/30/30	8,265	7,467	¹ International Bank for Reconstruction & Development	1.375%	4/20/28	15,342	13,316
Southern Co.	5.700%	10/15/32	3,156	3,225	International Bank for Reconstruction & Development	1.125%	9/13/28	40,515	34,330
¹ Southern Co. Gas Capital Corp.	1.750%	1/15/31	7,277	5,561	International Bank for Reconstruction & Development	3.625%	9/21/29	17,245	16,717
Southern Co. Gas Capital Corp.	5.150%	9/15/32	6,615	6,499	¹ International Bank for Reconstruction & Development	1.750%	10/23/29	30,930	26,599
Southwest Gas Corp.	3.700%	4/1/28	2,570	2,356	International Bank for Reconstruction & Development	0.875%	5/14/30	39,710	31,582
Southwest Gas Corp.	2.200%	6/15/30	4,150	3,240	International Bank for Reconstruction & Development	0.750%	8/26/30	15,905	12,400
Southwest Gas Corp.	4.050%	3/15/32	4,765	4,179	International Bank for Reconstruction & Development	1.250%	2/10/31	30,650	24,748
¹ Southwestern Electric Power Co.	4.100%	9/15/28	3,514	3,335	International Bank for Reconstruction & Development	1.625%	11/3/31	42,240	34,663
Tampa Electric Co.	2.400%	3/15/31	3,254	2,635	International Bank for Reconstruction & Development	2.500%	3/29/32	28,465	25,060
Tucson Electric Power Co.	1.500%	8/1/30	3,093	2,372	International Finance Corp.	0.750%	8/27/30	6,740	5,263
Tucson Electric Power Co.	3.250%	5/15/32	2,500	2,129	⁴ Japan Bank for International Cooperation	3.250%	7/20/28	11,150	10,420
Union Electric Co.	3.500%	3/15/29	4,380	4,053	⁴ Japan Bank for International Cooperation	3.500%	10/31/28	11,160	10,518
Union Electric Co.	2.950%	3/15/30	3,475	3,048	⁴ Japan Bank for International Cooperation	2.125%	2/16/29	6,790	5,887
Union Electric Co.	2.150%	3/15/32	4,240	3,349	⁴ Japan Bank for International Cooperation	2.000%	10/17/29	5,640	4,781
¹ Virginia Electric & Power Co.	3.800%	4/1/28	6,566	6,200	⁴ Japan Bank for International Cooperation	1.250%	1/21/31	11,150	8,692
¹ Virginia Electric & Power Co.	2.875%	7/15/29	5,760	5,069	⁴ Japan Bank for International Cooperation	1.875%	4/15/31	15,715	12,819
Virginia Electric & Power Co.	2.300%	11/15/31	2,636	2,122	⁴ Japan International Cooperation Agency	3.375%	6/12/28	4,350	4,085
Virginia Electric & Power Co.	2.400%	3/30/32	5,535	4,476	⁴ Japan International Cooperation Agency	1.000%	7/22/30	4,200	3,220
WEC Energy Group Inc.	2.200%	12/15/28	3,000	2,540	⁴ Japan International Cooperation Agency	1.750%	4/28/31	4,000	3,218
WEC Energy Group Inc.	1.800%	10/15/30	6,000	4,696	⁵ KFW	2.875%	4/3/28	26,278	24,714
Wisconsin Electric Power Co.	1.700%	6/15/28	2,700	2,299	⁵ KFW	1.750%	9/14/29	9,837	8,503
Wisconsin Electric Power Co.	4.750%	9/30/32	3,914	3,846	⁵ KFW	0.750%	9/30/30	16,488	12,876
Wisconsin Power & Light Co.	3.950%	9/1/32	7,500	6,872	Korea Development Bank	1.625%	1/19/31	3,500	2,751
Xcel Energy Inc.	4.000%	6/15/28	4,840	4,636	Korea Development Bank	2.000%	10/25/31	2,746	2,185
Xcel Energy Inc.	2.600%	12/1/29	3,480	2,972	Korea Development Bank	4.250%	9/8/32	600	569
Xcel Energy Inc.	3.400%	6/1/30	8,060	7,189	⁵ Landwirtschaftliche Rentenbank	0.875%	9/3/30	12,475	9,823
Xcel Energy Inc.	2.350%	11/15/31	3,488	2,784	¹ Oriental Republic of Uruguay	4.375%	1/23/31	18,220	18,106
Xcel Energy Inc.	4.600%	6/1/32	5,555	5,323	Province of Alberta	3.300%	3/15/28	9,499	8,997
			954,091		Province of Alberta	1.300%	7/22/30	23,104	18,482
Total Corporate Bonds (Cost \$14,289,793)			12,380,693		Province of British Columbia	2.250%	6/2/26	219	204
Sovereign Bonds (3.8%)					Province of British Columbia	1.300%	1/29/31	10,660	8,496
¹ Asian Development Bank	2.375%	8/10/27	2,870	2,655	Province of Manitoba	2.125%	6/22/26	682	630
Asian Development Bank	6.220%	8/15/27	175	187	¹ Province of Manitoba	1.500%	10/25/28	6,775	5,750
¹ Asian Development Bank	2.750%	1/19/28	7,820	7,310	Province of New Brunswick	3.625%	2/24/28	4,015	3,864
Asian Development Bank	1.250%	6/9/28	12,700	10,896	Province of Ontario	2.000%	10/2/29	13,180	11,337
Asian Development Bank	5.820%	6/16/28	5,705	6,121					
¹ Asian Development Bank	3.125%	9/26/28	9,474	8,971					
¹ Asian Development Bank	1.875%	3/15/29	250	219					
¹ Asian Development Bank	1.750%	9/19/29	22,230	19,133					
¹ Asian Development Bank	1.875%	1/24/30	19,401	16,710					
¹ Asian Development Bank	0.750%	10/8/30	3,190	2,482					
¹ Asian Development Bank	1.500%	3/4/31	7,005	5,752					
Asian Development Bank	3.125%	4/27/32	17,950	16,644					
¹ Asian Development Bank	3.875%	9/28/32	10,000	9,841					
Equinor ASA	3.250%	11/10/24	6	6					
Equinor ASA	7.250%	9/23/27	5,955	6,605					
Equinor ASA	3.625%	9/10/28	8,206	7,777					
Equinor ASA	3.125%	4/6/30	9,831	8,839					
Equinor ASA	2.375%	5/22/30	6,253	5,324					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Province of Ontario	1.125%	10/7/30	11,355	8,921						
Province of Ontario	1.600%	2/25/31	7,390	5,993						
Province of Quebec	2.500%	4/20/26	297	279						
Province of Quebec	2.750%	4/12/27	4,583	4,296						
¹ Province of Quebec	7.500%	9/15/29	3,920	4,601						
Province of Quebec	1.350%	5/28/30	19,530	15,796						
Province of Quebec	1.900%	4/21/31	4,905	4,064						
¹ Republic of Chile	3.240%	2/6/28	22,619	21,013						
¹ Republic of Chile	2.450%	1/31/31	8,680	7,210						
¹ Republic of Chile	2.550%	1/27/32	7,840	6,426						
Republic of Indonesia	3.500%	1/11/28	10,410	9,891						
Republic of Indonesia	4.100%	4/24/28	16,058	15,781						
Republic of Indonesia	4.750%	2/11/29	9,142	9,157						
Republic of Indonesia	3.400%	9/18/29	6,525	6,012						
Republic of Indonesia	2.850%	2/14/30	11,795	10,589						
Republic of Indonesia	3.850%	10/15/30	6,365	6,005						
Republic of Indonesia	1.850%	3/12/31	9,950	8,084						
¹ Republic of Indonesia	2.150%	7/28/31	9,030	7,517						
¹ Republic of Indonesia	3.550%	3/31/32	15,780	14,344						
¹ Republic of Indonesia	4.650%	9/20/32	2,300	2,261						
Republic of Italy	2.875%	10/17/29	18,735	15,538						
Republic of Korea	3.500%	9/20/28	4,475	4,270						
Republic of Korea	2.500%	6/19/29	5,035	4,533						
Republic of Korea	1.000%	9/16/30	6,200	4,891						
Republic of Korea	1.750%	10/15/31	4,875	3,992						
¹ Republic of Panama	3.875%	3/17/28	2,378	2,246						
Republic of Panama	9.375%	4/1/29	6,350	7,554						
¹ Republic of Panama	3.160%	1/23/30	18,800	16,178						
¹ Republic of Panama	2.252%	9/29/32	17,875	13,259						
¹ Republic of Peru	2.783%	1/23/31	32,850	27,277						
¹ Republic of Poland	5.750%	11/16/32	10,325	10,982						
Republic of the Philippines	3.000%	2/1/28	15,982	14,851						
Republic of the Philippines	3.750%	1/14/29	10,575	10,095						
Republic of the Philippines	9.500%	2/2/30	15,187	19,326						
Republic of the Philippines	2.457%	5/5/30	11,900	10,410						
Republic of the Philippines	7.750%	1/14/31	12,529	14,962						
Republic of the Philippines	1.648%	6/10/31	1,330	1,064						
Republic of the Philippines	1.950%	1/6/32	8,010	6,534						
Republic of the Philippines	6.375%	1/15/32	8,882	9,892						
Republic of the Philippines	3.556%	9/29/32	5,990	5,451						
State of Israel	3.250%	1/17/28	7,975	7,562						
State of Israel	2.500%	1/15/30	8,630	7,715						
State of Israel	2.750%	7/3/30	19,575	17,782						
United Mexican States	3.750%	1/11/28	10,055	9,505						
United Mexican States	4.500%	4/22/29	32,770	31,272						
¹ United Mexican States	3.250%	4/16/30	29,769	25,961						
¹ United Mexican States	2.659%	5/24/31	26,153	21,073						
¹ United Mexican States	8.300%	8/15/31	4,115	4,831						
¹ United Mexican States	4.750%	4/27/32	15,260	14,301						
Total Sovereign Bonds (Cost \$1,467,133)					1,277,773					
Taxable Municipal Bonds (0.4%)										
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	945	915						
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	2.574%	4/1/31	1,025	898						
California GO	1.700%	2/1/28	3,160	2,720						
California GO	3.500%	4/1/28	3,550	3,332						
California GO	3.050%	4/1/29	3,450	3,112						
California GO	2.500%	10/1/29	2,850	2,460						
California GO	1.750%	11/1/30	5,000	4,006						
Commonwealth of Massachusetts SO Revenue	4.110%	7/15/31	5,000	4,827						
Connecticut GO	5.850%	3/15/32	9,085	9,589						
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	100	98						
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	9,600	8,358						
Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	12,000	9,826						
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	50	49						
Los Angeles CA Community College District GO	1.606%	8/1/28	3,600	3,090						
Los Angeles CA Community College District GO	1.806%	8/1/30	2,900	2,375						
Los Angeles CA Unified School District GO	5.755%	7/1/29	2,830	2,928						
Massachusetts GO	4.500%	8/1/31	1,350	1,316						
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	2,600	2,123						
Metropolitan Government of Nashville & Davidson County TN Health & Educational Facilities Board Revenue (Vanderbilt University Medical Center)	4.053%	7/1/26	1,095	1,056						
National Finance Authority NH Revenue	3.300%	4/1/32	2,500	1,901						
⁶ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	16,475	17,735						
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	2,425	2,443						
New York City NY GO	5.206%	10/1/31	1,070	1,082						
Oregon GO	5.892%	6/1/27	8,750	9,023						
⁷ Oregon School Boards Association GO	5.528%	6/30/28	1,500	1,523						
⁶ Oregon School Boards Association GO	5.550%	6/30/28	875	890						
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	1,260	1,329						
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	850	882						
Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	7,280	7,418						
University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	3,000	2,795						
University of California Revenue	3.349%	7/1/29	100	91						
University of California Revenue	1.614%	5/15/30	7,125	5,674						
University of California Revenue	4.601%	5/15/31	203	199						
Utah GO	3.539%	7/1/25	549	539						
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,300	3,083						
Total Taxable Municipal Bonds (Cost \$135,239)					119,685					

Intermediate-Term Bond Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.4%)			
Money Market Fund (0.4%)			
⁸ Vanguard Market Liquidity Fund (Cost \$150,197)	4.334%	1,502,126	150,197
Total Investments (99.8%) (Cost \$37,513,835)			33,062,338
Other Assets and Liabilities—Net (0.2%)			56,776
Net Assets (100%)			33,119,114

Cost is in \$000.

* See Note A in Notes to Financial Statements.

- 1 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
 - 2 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
 - 3 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2022, the aggregate value was \$287,518,000, representing 0.9% of net assets.
 - 4 Guaranteed by the Government of Japan.
 - 5 Guaranteed by the Federal Republic of Germany.
 - 6 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
 - 7 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
 - 8 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
- DAC—Designated Activity Company.
GO—General Obligation Bond.
SO—Special Obligation.

Statement of Assets and Liabilities

As of December 31, 2022

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$37,363,638)	32,912,141
Affiliated Issuers (Cost \$150,197)	150,197
Total Investments in Securities	33,062,338
Investment in Vanguard	1,207
Cash	30,502
Receivables for Investment Securities Sold	78,805
Receivables for Accrued Income	237,306
Receivables for Capital Shares Issued	20,043
Other Assets	86
Total Assets	33,430,287
Liabilities	
Payables for Investment Securities Purchased	249,322
Payables for Capital Shares Redeemed	53,608
Payables for Distributions	7,429
Payables to Vanguard	814
Total Liabilities	311,173
Net Assets	33,119,114

At December 31, 2022, net assets consisted of:

Paid-in Capital	38,602,914
Total Distributable Earnings (Loss)	(5,483,800)
Net Assets	33,119,114

Investor Shares—Net Assets

Applicable to 6,274,332 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	63,227
Net Asset Value Per Share—Investor Shares	\$10.08

ETF Shares—Net Assets

Applicable to 173,954,060 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	12,915,935
Net Asset Value Per Share—ETF Shares	\$74.25

Admiral Shares—Net Assets

Applicable to 1,565,791,358 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	15,778,701
Net Asset Value Per Share—Admiral Shares	\$10.08

Institutional Shares—Net Assets

Applicable to 268,564,545 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	2,706,325
Net Asset Value Per Share—Institutional Shares	\$10.08

Institutional Plus Shares—Net Assets

Applicable to 164,226,669 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,654,926
Net Asset Value Per Share—Institutional Plus Shares	\$10.08

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Operations

	Year Ended December 31, 2022
	(\$000)
Investment Income	
Income	
Interest ¹	782,947
Total Income	782,947
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	673
Management and Administrative—Investor Shares	111
Management and Administrative—ETF Shares	3,690
Management and Administrative—Admiral Shares	10,083
Management and Administrative—Institutional Shares	1,272
Management and Administrative—Institutional Plus Shares	578
Marketing and Distribution—Investor Shares	6
Marketing and Distribution—ETF Shares	663
Marketing and Distribution—Admiral Shares	811
Marketing and Distribution—Institutional Shares	103
Marketing and Distribution—Institutional Plus Shares	49
Custodian Fees	65
Auditing Fees	39
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	500
Shareholders' Reports—Admiral Shares	201
Shareholders' Reports—Institutional Shares	18
Shareholders' Reports—Institutional Plus Shares	15
Trustees' Fees and Expenses	13
Other Expenses	27
Total Expenses	18,918
Expenses Paid Indirectly	(43)
Net Expenses	18,875
Net Investment Income	764,072
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(1,064,631)
Futures Contracts	85
Realized Net Gain (Loss)	(1,064,546)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(4,717,466)
Net Increase (Decrease) in Net Assets Resulting from Operations	(5,017,940)

¹ Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$781,000, \$24,000, less than \$1,000, and (\$9,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Includes (\$71,127,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2022 (\$000)	2021 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	764,072	746,679
Realized Net Gain (Loss)	(1,064,546)	667,855
Change in Unrealized Appreciation (Depreciation)	(4,717,466)	(2,372,665)
Net Increase (Decrease) in Net Assets Resulting from Operations	(5,017,940)	(958,131)
Distributions		
Investor Shares	(1,751)	(3,952)
ETF Shares	(294,938)	(492,169)
Admiral Shares	(369,279)	(638,692)
Institutional Shares	(66,412)	(110,932)
Institutional Plus Shares	(39,131)	(59,675)
Total Distributions	(771,511)	(1,305,420)
Capital Share Transactions		
Investor Shares	(24,617)	(59,389)
ETF Shares	755,659	(271,705)
Admiral Shares	(202,131)	(355,217)
Institutional Shares	(64,710)	(58,451)
Institutional Plus Shares	152,455	103,097
Net Increase (Decrease) from Capital Share Transactions	616,656	(641,665)
Total Increase (Decrease)	(5,172,795)	(2,905,216)
Net Assets		
Beginning of Period	38,291,909	41,197,125
End of Period	33,119,114	38,291,909

See accompanying Notes, which are an integral part of the Financial Statements.

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Investment Operations					
Net Investment Income ¹	.228	.221	.271	.316	.306
Net Realized and Unrealized Gain (Loss) on Investments	(1.806)	(.529)	.868	.787	(.340)
Total from Investment Operations	(1.578)	(.308)	1.139	1.103	(.034)
Distributions					
Dividends from Net Investment Income	(.229)	(.219)	(.271)	(.313)	(.306)
Distributions from Realized Capital Gains	(.003)	(.173)	(.088)	—	—
Total Distributions	(.232)	(.392)	(.359)	(.313)	(.306)
Net Asset Value, End of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Total Return²	-13.34%	-2.44%	9.71%	10.09%	-0.25%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$63	\$103	\$170	\$163	\$1,037
Ratio of Total Expenses to Average Net Assets	0.15% ³	0.15%	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.13%	1.81%	2.18%	2.78%	2.79%
Portfolio Turnover Rate ⁴	46%	46%	55%	50%	53%

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.15%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$87.63	\$92.73	\$87.08	\$81.27	\$83.73
Investment Operations					
Net Investment Income ¹	1.783	1.715	2.080	2.392	2.320
Net Realized and Unrealized Gain (Loss) on Investments	(13.370)	(3.817)	6.313	5.816	(2.442)
Total from Investment Operations	(11.587)	(2.102)	8.393	8.208	(1.122)
Distributions					
Dividends from Net Investment Income	(1.772)	(1.719)	(2.094)	(2.398)	(2.338)
Distributions from Realized Capital Gains	(.021)	(1.279)	(.649)	—	—
Total Distributions	(1.793)	(2.998)	(2.743)	(2.398)	(2.338)
Net Asset Value, End of Period	\$74.25	\$87.63	\$92.73	\$87.08	\$81.27
Total Return	-13.30%	-2.27%	9.71%	10.19%	-0.09%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$12,916	\$14,359	\$15,482	\$13,546	\$12,772
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04%	0.05%	0.05%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.27%	1.91%	2.27%	2.80%	2.87%
Portfolio Turnover Rate ³	46%	46%	55%	50%	53%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

See accompanying Notes, which are an integral part of the Financial Statements.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Investment Operations					
Net Investment Income ¹	.238	.229	.280	.322	.315
Net Realized and Unrealized Gain (Loss) on Investments	(1.807)	(.527)	.869	.790	(.341)
Total from Investment Operations	(1.569)	(.298)	1.149	1.112	(.026)
Distributions					
Dividends from Net Investment Income	(.238)	(.229)	(.281)	(.322)	(.314)
Distributions from Realized Capital Gains	(.003)	(.173)	(.088)	—	—
Total Distributions	(.241)	(.402)	(.369)	(.322)	(.314)
Net Asset Value, End of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Total Return²	-13.27%	-2.36%	9.80%	10.18%	-0.17%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$15,779	\$18,773	\$20,241	\$16,776	\$12,830
Ratio of Total Expenses to Average Net Assets	0.07% ³	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.24%	1.88%	2.25%	2.78%	2.87%
Portfolio Turnover Rate ⁴	46%	46%	55%	50%	53%

1 Calculated based on average shares outstanding.

2 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Investment Operations					
Net Investment Income ¹	.240	.232	.283	.325	.317
Net Realized and Unrealized Gain (Loss) on Investments	(1.807)	(.527)	.868	.790	(.340)
Total from Investment Operations	(1.567)	(.295)	1.151	1.115	(.023)
Distributions					
Dividends from Net Investment Income	(.240)	(.232)	(.283)	(.325)	(.317)
Distributions from Realized Capital Gains	(.003)	(.173)	(.088)	—	—
Total Distributions	(.243)	(.405)	(.371)	(.325)	(.317)
Net Asset Value, End of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Total Return	-13.25%	-2.34%	9.82%	10.20%	-0.15%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$2,706	\$3,271	\$3,527	\$3,158	\$2,952
Ratio of Total Expenses to Average Net Assets	0.05% ²	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.26%	1.90%	2.28%	2.81%	2.89%
Portfolio Turnover Rate ³	46%	46%	55%	50%	53%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

See accompanying Notes, which are an integral part of the Financial Statements.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Investment Operations					
Net Investment Income ¹	.242	.233	.285	.326	.319
Net Realized and Unrealized Gain (Loss) on Investments	(1.808)	(.527)	.868	.790	(.341)
Total from Investment Operations	(1.566)	(.294)	1.153	1.116	(.022)
Distributions					
Dividends from Net Investment Income	(.241)	(.233)	(.285)	(.326)	(.318)
Distributions from Realized Capital Gains	(.003)	(.173)	(.088)	—	—
Total Distributions	(.244)	(.406)	(.373)	(.326)	(.318)
Net Asset Value, End of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Total Return	-13.24%	-2.33%	9.83%	10.21%	-0.14%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,655	\$1,786	\$1,777	\$1,632	\$1,752
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	2.28%	1.91%	2.29%	2.83%	2.90%
Portfolio Turnover Rate ³	46%	46%	55%	50%	53%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Notes to Financial Statements

Vanguard Intermediate-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

2. Futures Contracts: The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2022, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at December 31, 2022.

3. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

4. Distributions: Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

5. Credit Facilities and Interfund Lending Program: The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.4 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

6. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2022, the fund had contributed to Vanguard capital in the amount of \$1,207,000, representing less than 0.01% of the fund's net assets and 0.48% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2022, custodian fee offset arrangements reduced the fund's expenses by \$43,000 (an annual rate of less than 0.01% of average net assets).

D. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of December 31, 2022, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	19,133,990	—	19,133,990
Corporate Bonds	—	12,380,693	—	12,380,693
Sovereign Bonds	—	1,277,773	—	1,277,773
Taxable Municipal Bonds	—	119,685	—	119,685
Temporary Cash Investments	150,197	—	—	150,197
Total	150,197	32,912,141	—	33,062,338

E. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for applicable in-kind redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	(71,206)
Total Distributable Earnings (Loss)	71,206

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	1,720
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(948,742)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(4,536,778)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	762,424	746,582
Long-Term Capital Gains	9,087	558,838
Total	771,511	1,305,420

* Includes short-term capital gains, if any.

As of December 31, 2022, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	37,599,116
Gross Unrealized Appreciation	36,497
Gross Unrealized Depreciation	(4,573,275)
Net Unrealized Appreciation (Depreciation)	(4,536,778)

F. During the year ended December 31, 2022, the fund purchased \$6,484,533,000 of investment securities and sold \$6,594,088,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$12,133,094,000 and \$11,344,779,000, respectively. Purchases and sales include \$2,857,985,000 and \$2,114,658,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2022, such purchases were \$121,284,000 and sales were \$5,261,524,000, resulting in net realized loss of \$259,325,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

G. Capital share transactions for each class of shares were:

	Year Ended December 31,			
	2022	2021	2022	2021
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	9,148	850	14,241	1,164
Issued in Lieu of Cash Distributions	1,751	165	3,946	327
Redeemed	(35,516)	(3,363)	(77,576)	(6,408)
Net Increase (Decrease)—Investor Shares	(24,617)	(2,348)	(59,389)	(4,917)
ETF Shares				
Issued	2,889,625	36,600	6,426,384	71,500
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(2,133,966)	(26,500)	(6,698,089)	(74,600)
Net Increase (Decrease)—ETF Shares	755,659	10,100	(271,705)	(3,100)
Admiral Shares				
Issued	4,282,252	408,764	4,313,496	353,170
Issued in Lieu of Cash Distributions	313,860	29,712	549,765	45,606
Redeemed	(4,798,243)	(451,039)	(5,218,478)	(428,670)
Net Increase (Decrease)—Admiral Shares	(202,131)	(12,563)	(355,217)	(29,894)
Institutional Shares				
Issued	686,547	64,401	930,834	76,452
Issued in Lieu of Cash Distributions	63,341	5,995	107,115	8,886
Redeemed	(814,598)	(76,877)	(1,096,400)	(90,523)
Net Increase (Decrease)—Institutional Shares	(64,710)	(6,481)	(58,451)	(5,185)
Institutional Plus Shares				
Issued	525,494	48,335	482,941	39,664
Issued in Lieu of Cash Distributions	17,164	1,629	26,886	2,231
Redeemed	(390,203)	(35,857)	(406,730)	(32,929)
Net Increase (Decrease)—Institutional Plus Shares	152,455	14,107	103,097	8,966

H. Management has determined that no events or transactions occurred subsequent to December 31, 2022, that would require recognition or disclosure in these financial statements.

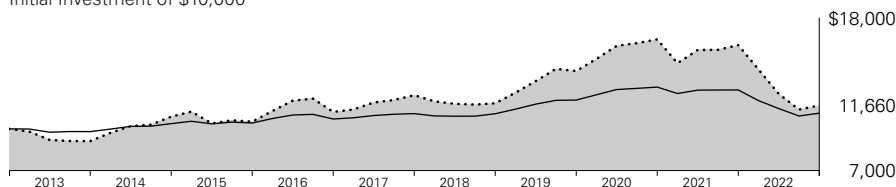
Long-Term Bond Index Fund

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Cumulative Performance: December 31, 2012, Through December 31, 2022

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2022

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Long-Term Bond Index Fund ETF Shares Net Asset Value	-27.20%	-1.28%	1.55%	\$11,660
Long-Term Bond Index Fund ETF Shares Market Price	-26.95	-1.32	1.53	11,641
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-27.09	-1.21	1.57	11,687
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Since Inception (2/7/2019)	Final Value of a \$10,000 Investment
Long-Term Bond Index Fund Admiral Shares	-27.58%	-1.20%	\$9,539
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-27.09	-0.98	9,624
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	-0.19	9,925

"Since Inception" performance is calculated from the Admiral Shares' inception date for both the fund and its comparative standard(s).

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Long-Term Bond Index Fund Institutional Shares	-27.57%	-1.37%	1.51%	\$5,809,247
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-27.09	-1.21	1.57	5,843,683
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	5,564,805

Vanguard fund returns are adjusted to reflect the 0.50% fee on purchases of fund shares. The fee does not apply to the ETF Shares.

See Financial Highlights for dividend and capital gains information.

Long-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2022			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Long-Term Bond Index Fund Institutional Plus Shares	-27.56%	-1.36%	1.53%	\$116,340,370
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-27.09	-1.21	1.57	116,873,650
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	111,296,100

Cumulative Returns of ETF Shares: December 31, 2012, Through December 31, 2022

	One Year	Five Years	Ten Years
Long-Term Bond Index Fund ETF Shares Market Price	-26.95%	-6.41 %	16.41 %
Long-Term Bond Index Fund ETF Shares Net Asset Value	-27.20	-6.26	16.60
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-27.09	-5.92	16.87

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, click on Price, and then scroll down to the Premium/Discount chart. The ETF premium/discount chart there shows the percentage and days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2022

Corporate Bonds	48.4%
Sovereign Bonds	3.2
Taxable Municipal Bonds	3.1
U.S. Government and Agency Obligations	45.3

The table reflects the fund's investments, except for short-term investments and derivatives. The agency and mortgage-backed securities may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

The fund may invest in derivatives (such as futures and swap contracts) for various reasons, including, but not limited to, attempting to remain fully invested and tracking its target index as closely as possible.

Financial Statements

Schedule of Investments

As of December 31, 2022

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (44.8%)									
U.S. Government Securities (44.2%)									
United States Treasury Note/Bond	4.125%	11/15/32	23,863	24,340	United States Treasury Note/Bond	2.000%	8/15/51	135,854	89,091
United States Treasury Note/Bond	4.750%	2/15/37	3,000	3,276	United States Treasury Note/Bond	1.875%	11/15/51	120,427	76,490
United States Treasury Note/Bond	5.000%	5/15/37	12,445	13,886	United States Treasury Note/Bond	2.250%	2/15/52	113,356	79,084
United States Treasury Note/Bond	4.375%	2/15/38	3,253	3,409	United States Treasury Note/Bond	2.875%	5/15/52	112,764	90,564
United States Treasury Note/Bond	4.500%	5/15/38	2,280	2,422	United States Treasury Note/Bond	3.000%	8/15/52	103,922	86,028
United States Treasury Note/Bond	3.500%	2/15/39	17,623	16,557	United States Treasury Note/Bond	4.000%	11/15/52	59,035	59,293
United States Treasury Note/Bond	4.250%	5/15/39	23,305	23,990	3,281,961				
United States Treasury Note/Bond	4.500%	8/15/39	16,000	16,953	Agency Bonds and Notes (0.6%)				
United States Treasury Note/Bond	4.375%	11/15/39	27,356	28,519	² AID-Israel	5.500%	9/18/33	1,000	1,067
United States Treasury Note/Bond	1.125%	5/15/40	80,675	50,535	Federal Home Loan Banks	5.625%	3/14/36	1,000	1,087
United States Treasury Note/Bond	4.375%	5/15/40	31,160	32,411	Federal Home Loan Banks	5.500%	7/15/36	4,055	4,442
United States Treasury Note/Bond	1.125%	8/15/40	70,150	43,636	^{3,4} Federal Home Loan Mortgage Corp.	0.000%	11/15/38	40	19
United States Treasury Note/Bond	3.875%	8/15/40	22,565	22,011	⁴ Federal National Mortgage Assn.	5.625%	7/15/37	3,515	3,879
United States Treasury Note/Bond	1.375%	11/15/40	113,515	73,820	⁴ Federal National Mortgage Assn.	6.210%	8/6/38	770	894
United States Treasury Note/Bond	4.250%	11/15/40	24,090	24,625	Tennessee Valley Authority	4.650%	6/15/35	2,510	2,493
United States Treasury Note/Bond	1.875%	2/15/41	136,513	96,498	Tennessee Valley Authority	5.880%	4/1/36	4,535	4,997
United States Treasury Note/Bond	4.750%	2/15/41	26,480	28,805	Tennessee Valley Authority	5.980%	4/1/36	1,000	1,099
United States Treasury Note/Bond	2.250%	5/15/41	106,910	80,366	Tennessee Valley Authority	6.150%	1/15/38	2,450	2,781
United States Treasury Note/Bond	4.375%	5/15/41	27,045	28,038	Tennessee Valley Authority	5.500%	6/15/38	1,175	1,238
United States Treasury Note/Bond	1.750%	8/15/41	146,982	100,659	Tennessee Valley Authority	5.250%	9/15/39	7,605	7,897
United States Treasury Note/Bond	2.000%	11/15/41	149,775	107,065	Tennessee Valley Authority	4.875%	1/15/48	2,650	2,593
United States Treasury Note/Bond	3.125%	11/15/41	23,137	19,977	Tennessee Valley Authority	4.250%	9/15/52	950	842
United States Treasury Note/Bond	2.375%	2/15/42	135,766	103,627	Tennessee Valley Authority	5.375%	4/1/56	950	1,010
United States Treasury Note/Bond	3.125%	2/15/42	23,657	20,378	Tennessee Valley Authority	4.625%	9/15/60	400	375
United States Treasury Note/Bond	3.000%	5/15/42	24,135	20,288	Tennessee Valley Authority	4.250%	9/15/65	2,500	2,165
United States Treasury Note/Bond	3.250%	5/15/42	65,533	57,474	38,878				
United States Treasury Note/Bond	2.750%	8/15/42	30,053	24,179	Total U.S. Government and Agency Obligations (Cost \$4,373,490)				
United States Treasury Note/Bond	3.375%	8/15/42	43,358	38,765	3,320,839				
United States Treasury Note/Bond	2.750%	11/15/42	49,668	39,859	Corporate Bonds (47.8%)				
United States Treasury Note/Bond	4.000%	11/15/42	34,309	33,623	Communications (6.1%)				
United States Treasury Note/Bond	3.125%	2/15/43	36,760	31,344	Activision Blizzard Inc.	4.500%	6/15/47	665	583
United States Treasury Note/Bond	2.875%	5/15/43	69,470	56,705	Activision Blizzard Inc.	2.500%	9/15/50	2,980	1,839
United States Treasury Note/Bond	3.625%	8/15/43	50,930	46,832	Alphabet Inc.	1.900%	8/15/40	1,460	968
United States Treasury Note/Bond	3.750%	11/15/43	53,910	50,499	Alphabet Inc.	2.050%	8/15/50	5,620	3,334
United States Treasury Note/Bond	3.625%	2/15/44	44,504	40,846	Alphabet Inc.	2.250%	8/15/60	3,696	2,101
United States Treasury Note/Bond	3.125%	8/15/44	35,608	30,055	America Movil SAB de CV	6.375%	3/1/35	1,668	1,779
United States Treasury Note/Bond	2.500%	2/15/45	54,111	40,761	America Movil SAB de CV	6.125%	11/15/37	870	910
United States Treasury Note/Bond	2.875%	8/15/45	41,907	33,748	America Movil SAB de CV	6.125%	3/30/40	3,567	3,687
United States Treasury Note/Bond	3.000%	11/15/45	23,665	19,461	America Movil SAB de CV	4.375%	7/16/42	2,114	1,815
United States Treasury Note/Bond	2.500%	2/15/46	51,790	38,737	America Movil SAB de CV	4.375%	4/22/49	2,381	2,034
United States Treasury Note/Bond	2.500%	5/15/46	55,881	41,719	AT&T Inc.	2.550%	12/1/33	6,803	5,232
United States Treasury Note/Bond	2.250%	8/15/46	61,633	43,663	AT&T Inc.	4.500%	5/15/35	6,282	5,714
United States Treasury Note/Bond	2.875%	11/15/46	31,084	24,911	AT&T Inc.	4.900%	8/15/37	2,960	2,726
United States Treasury Note/Bond	3.000%	2/15/47	57,604	47,163	AT&T Inc.	4.850%	3/1/39	1,760	1,575
United States Treasury Note/Bond	3.000%	5/15/47	34,587	28,318	AT&T Inc.	3.500%	6/1/41	4,560	3,403
United States Treasury Note/Bond	2.750%	8/15/47	53,151	41,532	AT&T Inc.	4.300%	12/15/42	1,476	1,216
United States Treasury Note/Bond	2.750%	11/15/47	59,831	46,743	AT&T Inc.	4.650%	6/1/44	2,175	1,832
United States Treasury Note/Bond	3.000%	2/15/48	80,060	65,662	AT&T Inc.	4.350%	6/15/45	868	701
United States Treasury Note/Bond	3.125%	5/15/48	67,176	56,512	AT&T Inc.	4.750%	5/15/46	6,485	5,534
United States Treasury Note/Bond	3.000%	8/15/48	69,223	56,849	AT&T Inc.	5.150%	11/15/46	3,572	3,221
United States Treasury Note/Bond	3.375%	11/15/48	84,701	74,775	AT&T Inc.	4.500%	3/9/48	4,778	3,889
United States Treasury Note/Bond	3.000%	2/15/49	84,881	69,974	AT&T Inc.	4.550%	3/9/49	2,532	2,073
United States Treasury Note/Bond	2.875%	5/15/49	85,385	68,748	AT&T Inc.	3.650%	6/1/51	6,470	4,576
United States Treasury Note/Bond	2.250%	8/15/49	86,510	60,908	AT&T Inc.	3.500%	9/15/53	14,700	10,001
United States Treasury Note/Bond	2.375%	11/15/49	74,021	53,654	AT&T Inc.	3.550%	9/15/55	16,097	10,872
United States Treasury Note/Bond	2.000%	2/15/50	92,244	61,040	AT&T Inc.	3.800%	12/1/57	12,470	8,643
¹ United States Treasury Note/Bond	1.250%	5/15/50	126,110	68,001	AT&T Inc.	3.650%	9/15/59	11,187	7,573
United States Treasury Note/Bond	1.375%	8/15/50	122,559	68,250	AT&T Inc.	3.850%	6/1/60	3,060	2,136
United States Treasury Note/Bond	1.625%	11/15/50	123,479	73,663	Bell Telephone Co. of Canada or Bell Canada	4.464%	4/1/48	756	644
United States Treasury Note/Bond	1.875%	2/15/51	133,519	84,993	Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	655	536
United States Treasury Note/Bond	2.375%	5/15/51	132,667	95,354					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	2,175	1,457	Fox Corp.	5.576%	1/25/49	3,141	2,816
Charter Communications Operating LLC	4.400%	4/1/33	1,445	1,238	Grupo Televisa SAB	6.625%	1/15/40	1,020	1,051
Charter Communications Operating LLC	6.384%	10/23/35	4,695	4,585	Grupo Televisa SAB	5.000%	5/13/45	1,555	1,332
Charter Communications Operating LLC	5.375%	4/1/38	1,500	1,260	Grupo Televisa SAB	6.125%	1/31/46	1,600	1,595
Charter Communications Operating LLC	3.500%	6/1/41	1,817	1,195	Grupo Televisa SAB	5.250%	5/24/49	1,375	1,218
Charter Communications Operating LLC	3.500%	3/1/42	3,430	2,216	Interpublic Group of Cos. Inc.	5.400%	10/1/48	1,601	1,470
Charter Communications Operating LLC	6.484%	10/23/45	5,887	5,335	Meta Platforms Inc.	4.450%	8/15/52	3,440	2,734
Charter Communications Operating LLC	5.750%	4/1/48	4,354	3,581	Meta Platforms Inc.	4.650%	8/15/62	1,155	927
Charter Communications Operating LLC	5.125%	7/1/49	3,022	2,306	NBCUniversal Media LLC	6.400%	4/30/40	100	109
Charter Communications Operating LLC	4.800%	3/1/50	6,198	4,535	NBCUniversal Media LLC	4.450%	1/15/43	1,945	1,706
Charter Communications Operating LLC	3.700%	4/1/51	3,468	2,111	Orange SA	5.375%	1/13/42	1,480	1,433
Charter Communications Operating LLC	3.900%	6/1/52	4,706	2,968	Orange SA	5.500%	2/6/44	1,556	1,533
Charter Communications Operating LLC	5.250%	4/1/53	2,115	1,652	Paramount Global	5.500%	5/15/33	645	580
Charter Communications Operating LLC	6.834%	10/23/55	568	526	Paramount Global	6.875%	4/30/36	2,055	1,995
Charter Communications Operating LLC	3.850%	4/1/61	3,320	1,918	Paramount Global	5.900%	10/15/40	1,260	1,101
Charter Communications Operating LLC	4.400%	12/1/61	3,220	2,069	Paramount Global	4.850%	7/1/42	1,011	749
Charter Communications Operating LLC	3.950%	6/30/62	1,835	1,084	Paramount Global	4.375%	3/15/43	3,610	2,494
Comcast Corp.	5.500%	4/1/63	2,170	1,671	Paramount Global	5.250%	4/1/44	779	600
Comcast Corp.	4.250%	1/15/33	3,459	3,259	Paramount Global	4.900%	8/15/44	1,341	978
Comcast Corp.	7.050%	3/15/33	979	1,127	Paramount Global	4.600%	1/15/45	1,059	743
Comcast Corp.	4.200%	8/15/34	1,720	1,589	Paramount Global	4.950%	5/19/50	2,377	1,736
Comcast Corp.	5.650%	6/15/35	1,305	1,365	Rogers Communications Inc.	7.500%	8/15/38	780	866
Comcast Corp.	4.400%	8/15/35	1,650	1,533	Rogers Communications Inc.	4.500%	3/15/42	3,000	2,437
Comcast Corp.	6.500%	11/15/35	697	775	Rogers Communications Inc.	4.500%	3/15/43	1,425	1,135
Comcast Corp.	3.200%	7/15/36	1,496	1,213	Rogers Communications Inc.	5.450%	10/1/43	315	281
Comcast Corp.	6.450%	3/15/37	1,742	1,913	Rogers Communications Inc.	5.000%	3/15/44	874	744
Comcast Corp.	3.900%	3/1/38	1,410	1,222	Rogers Communications Inc.	4.300%	2/15/48	610	460
Comcast Corp.	4.600%	10/15/38	1,927	1,780	Rogers Communications Inc.	4.350%	5/1/49	1,662	1,262
Comcast Corp.	3.250%	11/1/39	4,175	3,259	Rogers Communications Inc.	3.700%	11/15/49	1,275	868
Comcast Corp.	3.750%	4/1/40	3,658	3,020	Rogers Communications Inc.	4.550%	3/15/52	5,220	4,072
Comcast Corp.	4.650%	7/15/42	495	447	Telefonica Emisiones SA	7.045%	6/20/36	4,065	4,199
Comcast Corp.	4.600%	8/15/45	1,885	1,663	Telefonica Emisiones SA	4.665%	3/6/38	1,966	1,561
Comcast Corp.	3.400%	7/15/46	1,819	1,334	Telefonica Emisiones SA	5.213%	3/8/47	2,262	1,826
Comcast Corp.	4.000%	8/15/47	1,410	1,132	Telefonica Emisiones SA	4.895%	3/6/48	2,696	2,080
Comcast Corp.	3.969%	11/1/47	5,760	4,621	Telefonica Emisiones SA	5.520%	3/1/49	3,625	3,031
Comcast Corp.	4.000%	3/1/48	1,134	913	TELUS Corp.	4.600%	11/16/48	930	802
Comcast Corp.	4.700%	10/15/48	2,925	2,634	TELUS Corp.	4.300%	6/15/49	1,546	1,267
Comcast Corp.	3.999%	11/1/49	5,942	4,733	Thomson Reuters Corp.	5.500%	8/15/35	724	687
Comcast Corp.	3.450%	2/1/50	3,070	2,239	Thomson Reuters Corp.	5.850%	4/15/40	1,405	1,361
Comcast Corp.	2.800%	1/15/51	3,885	2,476	Thomson Reuters Corp.	5.650%	11/23/43	600	549
Comcast Corp.	2.887%	11/1/51	7,550	4,886	Time Warner Cable Enterprises LLC	8.375%	7/15/33	2,483	2,771
Comcast Corp.	2.450%	8/15/52	1,975	1,167	Time Warner Cable LLC	6.550%	5/1/37	2,185	2,072
Comcast Corp.	4.049%	11/1/52	1,905	1,533	Time Warner Cable LLC	7.300%	7/1/38	2,968	2,966
Comcast Corp.	2.937%	11/1/56	10,773	6,757	Time Warner Cable LLC	6.750%	6/15/39	2,686	2,559
Comcast Corp.	4.950%	10/15/58	2,323	2,121	Time Warner Cable LLC	5.875%	11/15/40	1,412	1,229
Comcast Corp.	2.650%	8/15/62	1,084	618	Time Warner Cable LLC	5.500%	9/1/41	2,942	2,457
Comcast Corp.	2.987%	11/1/63	8,412	5,122	Time Warner Cable LLC	4.500%	9/15/42	2,530	1,860
Discovery Communications LLC	5.000%	9/20/37	1,395	1,125	T-Mobile USA Inc.	5.200%	1/15/33	150	149
Discovery Communications LLC	4.875%	4/1/43	1,016	753	T-Mobile USA Inc.	4.375%	4/15/40	5,315	4,560
Discovery Communications LLC	5.200%	9/20/47	2,815	2,103	T-Mobile USA Inc.	3.000%	2/15/41	3,055	2,157
Discovery Communications LLC	5.300%	5/15/49	2,199	1,667	T-Mobile USA Inc.	4.500%	4/15/50	6,971	5,756
Discovery Communications LLC	4.650%	5/15/50	1,803	1,240	T-Mobile USA Inc.	3.300%	2/15/51	5,990	3,993
Discovery Communications LLC	4.000%	9/15/55	3,609	2,174	T-Mobile USA Inc.	3.400%	10/15/52	6,190	4,204
Electronic Arts Inc.	2.950%	2/15/51	1,010	657	T-Mobile USA Inc.	3.600%	11/15/60	3,260	2,145
Fox Corp.	5.476%	1/25/39	2,267	2,061	³ TWDC Enterprises 18 Corp.	4.125%	12/1/41	1,554	1,338
					³ TWDC Enterprises 18 Corp.	3.700%	12/1/42	1,177	953
					³ TWDC Enterprises 18 Corp.	4.125%	6/1/44	2,180	1,884
					³ TWDC Enterprises 18 Corp.	3.000%	7/30/46	250	176
					Verizon Communications Inc.	4.500%	8/10/33	4,871	4,565
					Verizon Communications Inc.	6.400%	9/15/33	670	716
					Verizon Communications Inc.	4.400%	11/1/34	5,348	4,917
					Verizon Communications Inc.	4.272%	1/15/36	3,854	3,444
					Verizon Communications Inc.	5.250%	3/16/37	4,133	4,077
					Verizon Communications Inc.	4.812%	3/15/39	2,796	2,572
					Verizon Communications Inc.	2.650%	11/20/40	2,845	1,920
					Verizon Communications Inc.	3.400%	3/22/41	8,567	6,451
					Verizon Communications Inc.	2.850%	9/3/41	1,285	889
					Verizon Communications Inc.	4.750%	11/1/41	1,055	962
					Verizon Communications Inc.	4.125%	8/15/46	3,891	3,130
					Verizon Communications Inc.	4.862%	8/21/46	4,527	4,101
					Verizon Communications Inc.	4.522%	9/15/48	3,977	3,402
					Verizon Communications Inc.	2.875%	11/20/50	6,425	4,052
					Verizon Communications Inc.	3.550%	3/22/51	9,380	6,715

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Verizon Communications Inc.	3.875%	3/1/52	1,445	1,100	³	Ford Foundation	2.415%	6/1/50	956	605
Verizon Communications Inc.	2.987%	10/30/56	8,513	5,224	³	Ford Foundation	2.815%	6/1/70	1,230	728
Verizon Communications Inc.	3.000%	11/20/60	4,250	2,546		Fortune Brands Innovations Inc.	4.500%	3/25/52	1,025	771
Verizon Communications Inc.	3.700%	3/22/61	5,745	4,027		General Motors Co.	5.000%	4/1/35	900	775
Vodafone Group plc	6.150%	2/27/37	3,328	3,368		General Motors Co.	6.600%	4/1/36	1,786	1,752
Vodafone Group plc	5.000%	5/30/38	2,452	2,253		General Motors Co.	5.150%	4/1/38	1,935	1,676
Vodafone Group plc	4.375%	2/19/43	2,566	2,047		General Motors Co.	6.250%	10/2/43	3,322	3,078
Vodafone Group plc	5.250%	5/30/48	5,059	4,492		General Motors Co.	5.200%	4/1/45	2,978	2,435
Vodafone Group plc	4.875%	6/19/49	3,381	2,845		General Motors Co.	6.750%	4/1/46	1,365	1,322
Vodafone Group plc	4.250%	9/17/50	2,375	1,835		General Motors Co.	5.400%	4/1/48	1,422	1,170
Vodafone Group plc	5.125%	6/19/59	760	650		General Motors Co.	5.950%	4/1/49	1,450	1,266
Walt Disney Co.	6.550%	3/15/33	1,166	1,288	³	George Washington University	4.300%	9/15/44	660	557
Walt Disney Co.	6.200%	12/15/34	2,011	2,192		George Washington University	4.868%	9/15/45	375	344
Walt Disney Co.	6.400%	12/15/35	2,056	2,249	³	George Washington University	4.126%	9/15/48	1,909	1,597
Walt Disney Co.	6.150%	3/1/37	533	573	³	Georgetown University	4.315%	4/1/49	850	706
Walt Disney Co.	6.650%	11/15/37	1,870	2,105	³	Georgetown University	2.943%	4/1/50	715	459
Walt Disney Co.	4.625%	3/23/40	1,325	1,239	³	Georgetown University	5.215%	10/1/18	380	333
Walt Disney Co.	3.500%	5/13/40	2,620	2,113		Harley-Davidson Inc.	4.625%	7/28/45	555	435
Walt Disney Co.	6.150%	2/15/41	825	891		Hasbro Inc.	6.350%	3/15/40	519	506
Walt Disney Co.	5.400%	10/1/43	1,072	1,075		Hasbro Inc.	5.100%	5/15/44	527	448
Walt Disney Co.	4.750%	9/15/44	2,104	1,936		Home Depot Inc.	5.875%	12/16/36	5,424	5,804
Walt Disney Co.	4.750%	11/15/46	877	803		Home Depot Inc.	3.300%	4/15/40	2,283	1,822
Walt Disney Co.	2.750%	9/1/49	4,435	2,939		Home Depot Inc.	5.400%	9/15/40	1,055	1,081
Walt Disney Co.	4.700%	3/23/50	3,285	3,032		Home Depot Inc.	5.950%	4/1/41	1,835	1,989
Walt Disney Co.	3.600%	1/13/51	5,843	4,481		Home Depot Inc.	4.200%	4/1/43	1,721	1,507
Walt Disney Co.	3.800%	5/13/60	2,465	1,894		Home Depot Inc.	4.875%	2/15/44	2,288	2,195
⁵ Warnermedia Holdings Inc.	5.050%	3/15/42	9,185	7,063		Home Depot Inc.	4.400%	3/15/45	1,147	1,025
⁵ Warnermedia Holdings Inc.	5.141%	3/15/52	10,890	7,996		Home Depot Inc.	4.250%	4/1/46	3,304	2,877
⁵ Warnermedia Holdings Inc.	5.391%	3/15/62	5,610	4,110		Home Depot Inc.	3.900%	6/15/47	2,425	2,004
				455,608		Home Depot Inc.	4.500%	12/6/48	3,090	2,830
Consumer Discretionary (2.9%)						Home Depot Inc.	3.125%	12/15/49	2,680	1,914
Alibaba Group Holding Ltd.	4.500%	11/28/34	480	429		Home Depot Inc.	3.350%	4/15/50	2,563	1,910
Alibaba Group Holding Ltd.	4.000%	12/6/37	1,195	973		Home Depot Inc.	2.375%	3/15/51	2,300	1,392
Alibaba Group Holding Ltd.	2.700%	2/9/41	2,595	1,669		Home Depot Inc.	2.750%	9/15/51	2,120	1,404
Alibaba Group Holding Ltd.	4.200%	12/6/47	3,265	2,507		Home Depot Inc.	3.625%	4/15/52	2,680	2,095
Alibaba Group Holding Ltd.	3.150%	2/9/51	3,700	2,314		Home Depot Inc.	4.950%	9/15/52	1,580	1,527
Alibaba Group Holding Ltd.	4.400%	12/6/57	1,595	1,226		Home Depot Inc.	3.500%	9/15/56	1,158	867
Alibaba Group Holding Ltd.	3.250%	2/9/61	1,205	725	³	Howard University	5.209%	10/1/52	515	406
Amazon.com Inc.	4.800%	12/5/34	2,115	2,116		JD.com Inc.	4.125%	1/14/50	670	492
Amazon.com Inc.	3.875%	8/22/37	7,516	6,666	³	Johns Hopkins University	4.083%	7/1/53	706	591
Amazon.com Inc.	2.875%	5/12/41	3,522	2,630	³	Johns Hopkins University	2.813%	1/1/60	810	509
Amazon.com Inc.	4.950%	12/5/44	2,135	2,109		Lear Corp.	5.250%	5/15/49	735	605
Amazon.com Inc.	4.050%	8/22/47	5,515	4,768		Lear Corp.	3.550%	1/15/52	675	407
Amazon.com Inc.	2.500%	6/3/50	5,945	3,772		Leggett & Platt Inc.	3.500%	11/15/51	899	627
Amazon.com Inc.	3.100%	5/12/51	6,215	4,454		Leland Stanford Junior University	3.647%	5/1/48	2,320	1,927
Amazon.com Inc.	3.950%	4/13/52	3,619	3,032		Leland Stanford Junior University	2.413%	6/1/50	620	394
Amazon.com Inc.	4.250%	8/22/57	3,820	3,313		Lowe's Cos. Inc.	5.000%	4/15/33	25	24
Amazon.com Inc.	2.700%	6/3/60	3,196	1,945		Lowe's Cos. Inc.	5.000%	4/15/40	1,390	1,287
Amazon.com Inc.	3.250%	5/12/61	3,130	2,177		Lowe's Cos. Inc.	2.800%	9/15/41	790	538
³ Amazon.com Inc.	4.100%	4/13/62	2,100	1,736		Lowe's Cos. Inc.	4.250%	9/15/44	448	351
³ American University	3.672%	4/1/49	985	762		Lowe's Cos. Inc.	3.700%	4/15/46	2,176	1,617
Aptiv plc	4.400%	10/1/46	275	208		Lowe's Cos. Inc.	4.050%	5/3/47	2,445	1,920
Aptiv plc	5.400%	3/15/49	650	559		Lowe's Cos. Inc.	4.550%	4/5/49	1,300	1,086
Aptiv plc	3.100%	12/1/51	2,105	1,248		Lowe's Cos. Inc.	5.125%	4/15/50	1,040	948
Aptiv plc	4.150%	5/1/52	1,920	1,391		Lowe's Cos. Inc.	3.000%	10/15/50	3,725	2,389
³ BorgWarner Inc.	4.375%	3/15/45	1,193	921		Lowe's Cos. Inc.	4.250%	4/1/52	3,353	2,685
Brown University	2.924%	9/1/50	731	517		Lowe's Cos. Inc.	5.625%	4/15/53	3,650	3,518
Brunswick Corp.	5.100%	4/1/52	750	542		Lowe's Cos. Inc.	4.450%	4/1/62	3,025	2,369
³ California Endowment	2.498%	4/1/51	625	387		Lowe's Cos. Inc.	5.800%	9/15/62	1,715	1,654
California Institute of Technology	4.321%	8/1/45	760	662	³	Marriott International Inc.	2.750%	10/15/33	100	77
California Institute of Technology	4.700%	11/1/11	480	398		Masco Corp.	4.500%	5/15/47	754	594
California Institute of Technology	3.650%	9/1/19	1,120	716		Masco Corp.	3.125%	2/15/51	445	277
³ Case Western Reserve University	5.405%	6/1/22	625	581		³ Massachusetts Institute of Technology	3.959%	7/1/38	1,205	1,089
Claremont Mckenna College	3.775%	1/1/22	650	414	³	Massachusetts Institute of Technology	2.989%	7/1/50	1,809	1,321
Cleveland Clinic Foundation	4.858%	1/1/14	790	679		Massachusetts Institute of Technology	3.067%	4/1/52	1,000	739
Darden Restaurants Inc.	4.550%	2/15/48	700	540		Massachusetts Institute of Technology	5.600%	7/1/11	1,365	1,426
Dick's Sporting Goods Inc.	4.100%	1/15/52	1,535	1,000		Massachusetts Institute of Technology	4.678%	7/1/14	930	808
³ Duke University	2.682%	10/1/44	830	601	³	Massachusetts Institute of Technology	3.885%	7/1/16	936	678
³ Duke University	2.757%	10/1/50	650	434	³	McDonald's Corp.	4.700%	12/9/35	3,045	2,928
³ Duke University	2.832%	10/1/55	995	670	³	McDonald's Corp.	6.300%	10/15/37	944	1,026
eBay Inc.	4.000%	7/15/42	1,480	1,174	³	McDonald's Corp.	6.300%	3/1/38	1,881	2,049
eBay Inc.	3.650%	5/10/51	1,765	1,273	³	McDonald's Corp.	5.700%	2/1/39	1,807	1,861
³ Emory University	2.969%	9/1/50	860	578	³	McDonald's Corp.	4.875%	7/15/40	1,315	1,241

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ McDonald's Corp.	3.700%	2/15/42	664	529	³ William Marsh Rice University	3.774%	5/15/55	825	663
³ McDonald's Corp.	3.625%	5/1/43	975	762	³ Yale University	2.402%	4/15/50	565	364
³ McDonald's Corp.	4.600%	5/26/45	944	840					218,392
³ McDonald's Corp.	4.875%	12/9/45	1,451	1,345	Consumer Staples (3.8%)				
³ McDonald's Corp.	4.450%	3/1/47	633	549	Altria Group Inc.	5.800%	2/14/39	1,414	1,297
³ McDonald's Corp.	4.450%	9/1/48	915	802	Altria Group Inc.	3.400%	2/4/41	2,010	1,334
³ McDonald's Corp.	3.625%	9/1/49	4,150	3,159	Altria Group Inc.	4.250%	8/9/42	2,357	1,746
³ McDonald's Corp.	4.200%	4/1/50	2,285	1,911	Altria Group Inc.	4.500%	5/2/43	3,981	2,996
McDonald's Corp.	5.150%	9/9/52	285	275	Altria Group Inc.	5.375%	1/31/44	2,257	1,997
MDC Holdings Inc.	6.000%	1/15/43	1,513	1,238	Altria Group Inc.	3.875%	9/16/46	1,571	1,049
MDC Holdings Inc.	3.966%	8/6/61	25	14	Altria Group Inc.	5.950%	2/14/49	4,179	3,724
NIKE Inc.	3.250%	3/27/40	2,245	1,823	Altria Group Inc.	4.450%	5/6/50	2,125	1,505
NIKE Inc.	3.625%	5/1/43	1,030	848	Altria Group Inc.	3.700%	2/4/51	2,340	1,478
NIKE Inc.	3.875%	11/1/45	1,024	881	Altria Group Inc.	6.200%	2/14/59	230	215
NIKE Inc.	3.375%	11/1/46	785	612	Altria Group Inc.	4.000%	2/4/61	1,820	1,186
NIKE Inc.	3.375%	3/27/50	2,078	1,628	³ Anheuser-Busch Cos. LLC	4.700%	2/1/36	9,371	8,835
³ Northwestern University	4.643%	12/1/44	1,660	1,584	³ Anheuser-Busch Cos. LLC	4.900%	2/1/46	18,032	16,501
³ Northwestern University	2.640%	12/1/50	460	302	Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	3,537	3,334
³ Northwestern University	3.662%	12/1/57	437	338	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	2,160	1,937
Owens Corning	7.000%	12/1/36	530	565	Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	2,303	2,111
Owens Corning	4.300%	7/15/47	1,170	910	Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	760	791
Owens Corning	4.400%	1/30/48	1,077	839	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	3,604	3,240
President & Fellows of Harvard College	4.875%	10/15/40	535	529	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	1,732	2,153
President & Fellows of Harvard College	3.150%	7/15/46	950	726	Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	4,137	4,125
President & Fellows of Harvard College	2.517%	10/15/50	700	456	Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	1,862	2,273
President & Fellows of Harvard College	3.745%	11/15/52	1,170	977	Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	1,279	1,130
President & Fellows of Harvard College	3.300%	7/15/56	985	734	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	2,193	2,056
PulteGroup Inc.	6.375%	5/15/33	479	478	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	4,112	3,620
PulteGroup Inc.	6.000%	2/15/35	500	478	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	4,056	3,472
³ Rockefeller Foundation	2.492%	10/1/50	1,245	789	Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	4,983	4,966
Snap-on Inc.	4.100%	3/1/48	713	601	Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	704	622
Snap-on Inc.	3.100%	5/1/50	1,000	713	Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	2,132	1,887
Stanley Black & Decker Inc.	5.200%	9/1/40	855	806	Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	3,475	3,588
Stanley Black & Decker Inc.	4.850%	11/15/48	1,923	1,679	Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	627	543
Starbucks Corp.	4.300%	6/15/45	835	703	Archer-Daniels-Midland Co.	5.935%	10/1/32	1,690	1,808
Starbucks Corp.	3.750%	12/1/47	1,373	1,050	Archer-Daniels-Midland Co.	5.375%	9/15/35	980	1,004
Starbucks Corp.	4.500%	11/15/48	1,030	890	Archer-Daniels-Midland Co.	4.535%	3/26/42	170	155
Starbucks Corp.	4.450%	8/15/49	2,280	1,955	Archer-Daniels-Midland Co.	3.750%	9/15/47	812	661
Starbucks Corp.	3.350%	3/12/50	700	495	Archer-Daniels-Midland Co.	4.500%	3/15/49	490	447
Starbucks Corp.	3.500%	11/15/50	2,345	1,701	Archer-Daniels-Midland Co.	2.700%	9/15/51	695	463
Thomas Jefferson University	3.847%	11/1/57	1,325	963	BAT Capital Corp.	4.390%	8/15/37	5,500	4,277
TJX Cos. Inc.	4.500%	4/15/50	392	352	BAT Capital Corp.	3.734%	9/25/40	1,230	836
³ Trustees of Boston College	3.129%	7/1/52	675	474	BAT Capital Corp.	4.540%	8/15/47	3,885	2,761
³ Trustees of Boston University	4.061%	10/1/48	555	458	BAT Capital Corp.	4.758%	9/6/49	1,912	1,388
Trustees of Princeton University	5.700%	3/1/39	900	972	BAT Capital Corp.	5.282%	4/2/50	744	586
³ Trustees of Princeton University	2.516%	7/1/50	1,867	1,262	BAT Capital Corp.	3.984%	9/25/50	1,013	666
³ Trustees of Princeton University	4.201%	3/1/52	725	666	BAT Capital Corp.	5.650%	3/16/52	900	746
³ Trustees of the University of Pennsylvania	2.396%	10/1/50	400	253	Brown-Forman Corp.	4.500%	7/15/45	1,890	1,728
Trustees of the University of Pennsylvania	4.674%	9/1/12	595	503	Campbell Soup Co.	4.800%	3/15/48	987	877
Trustees of the University of Pennsylvania	3.610%	2/15/19	520	344	³ Campbell Soup Co.	3.125%	4/24/50	1,448	980
³ University of Chicago	2.547%	4/1/50	1,078	722	Church & Dwight Co. Inc.	3.950%	8/1/47	490	386
³ University of Chicago	4.003%	10/1/53	1,171	987	Church & Dwight Co. Inc.	5.000%	6/15/52	1,025	961
³ University of Miami	4.063%	4/1/52	1,325	1,088	Coca-Cola Co.	4.125%	3/25/40	100	89
³ University of Notre Dame du Lac	3.438%	2/15/45	859	687	Coca-Cola Co.	2.500%	6/1/40	500	364
³ University of Notre Dame du Lac	3.394%	2/15/48	1,035	796	Coca-Cola Co.	2.875%	5/5/41	1,865	1,430
³ University of Southern California	3.028%	10/1/39	1,280	1,002	Coca-Cola Co.	4.200%	3/25/50	1,510	1,391
³ University of Southern California	3.841%	10/1/47	375	311	Coca-Cola Co.	2.600%	6/1/50	3,825	2,571
³ University of Southern California	2.805%	10/1/50	690	460	Coca-Cola Co.	3.000%	3/5/51	1,460	1,068
³ University of Southern California	2.945%	10/1/51	980	662	Coca-Cola Co.	2.500%	3/15/51	4,340	2,852
³ University of Southern California	5.250%	10/1/11	595	578	Coca-Cola Co.	2.750%	6/1/60	1,340	902
³ University of Southern California	3.226%	10/1/20	591	349	³ Coca-Cola Femsa SAB de CV	5.250%	11/26/43	1,175	1,126
³ Washington University	3.524%	4/15/54	900	718	³ Colgate-Palmolive Co.	4.000%	8/15/45	985	878
Washington University	4.349%	4/15/22	1,000	787	³ Colgate-Palmolive Co.	3.700%	8/1/47	1,015	865
Whirlpool Corp.	4.500%	6/1/46	750	587	Conagra Brands Inc.	5.300%	11/1/38	1,595	1,509
Whirlpool Corp.	4.600%	5/15/50	980	790	Conagra Brands Inc.	5.400%	11/1/48	840	781
³ William Marsh Rice University	3.574%	5/15/45	729	600	Constellation Brands Inc.	4.500%	5/9/47	1,300	1,095
					Constellation Brands Inc.	4.100%	2/15/48	1,117	894
					Constellation Brands Inc.	5.250%	11/15/48	977	920
					Constellation Brands Inc.	3.750%	5/1/50	1,075	808
					Diageo Capital plc	5.500%	1/24/33	665	695
					Diageo Capital plc	5.875%	9/30/36	1,255	1,324
					Diageo Capital plc	3.875%	4/29/43	1,100	906
					Diageo Investment Corp.	7.450%	4/15/35	895	1,061

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CNOOC Petroleum North America ULC	6.400%	5/15/37	2,850	2,926	Exxon Mobil Corp.	4.114%	3/1/46	3,332	2,850
CNOOC Petroleum North America ULC	7.500%	7/30/39	400	459	Exxon Mobil Corp.	3.095%	8/16/49	2,605	1,872
ConocoPhillips	5.900%	5/15/38	2,622	2,768	Exxon Mobil Corp.	4.327%	3/19/50	4,975	4,400
ConocoPhillips	6.500%	2/1/39	1,355	1,523	Exxon Mobil Corp.	3.452%	4/15/51	5,230	3,964
ConocoPhillips	4.875%	10/1/47	845	781	Halliburton Co.	4.850%	11/15/35	3,106	2,876
ConocoPhillips Co.	4.300%	11/15/44	2,502	2,167	Halliburton Co.	6.700%	9/15/38	1,791	1,901
ConocoPhillips Co.	3.800%	3/15/52	2,325	1,845	Halliburton Co.	4.500%	11/15/41	2,090	1,744
ConocoPhillips Co.	4.025%	3/15/62	3,822	3,051	Halliburton Co.	4.750%	8/1/43	2,965	2,535
Continental Resources Inc.	4.900%	6/1/44	812	599	Halliburton Co.	5.000%	11/15/45	2,283	2,024
DCP Midstream Operating LP	5.600%	4/1/44	810	753	Hess Corp.	7.125%	3/15/33	950	1,024
Devon Energy Corp.	5.600%	7/15/41	1,431	1,337	Hess Corp.	6.000%	1/15/40	526	519
Devon Energy Corp.	4.750%	5/15/42	1,502	1,275	Hess Corp.	5.600%	2/15/41	2,557	2,421
Devon Energy Corp.	5.000%	6/15/45	1,965	1,691	Hess Corp.	5.800%	4/1/47	875	838
Diamondback Energy Inc.	6.250%	3/15/33	1,700	1,727	Kinder Morgan Energy Partners LP	7.300%	8/15/33	835	903
Diamondback Energy Inc.	4.400%	3/24/51	745	570	Kinder Morgan Energy Partners LP	5.800%	3/15/35	1,592	1,559
Diamondback Energy Inc.	4.250%	3/15/52	1,920	1,425	Kinder Morgan Energy Partners LP	6.500%	2/1/37	925	936
Diamondback Energy Inc.	6.250%	3/15/53	950	923	Kinder Morgan Energy Partners LP	6.950%	1/15/38	1,515	1,608
³ Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	950	820	Kinder Morgan Energy Partners LP	6.500%	9/1/39	706	719
³ Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	850	698	Kinder Morgan Energy Partners LP	6.550%	9/15/40	1,241	1,247
³ Enbridge Energy Partners LP	7.500%	4/15/38	1,166	1,281	Kinder Morgan Energy Partners LP	6.375%	3/1/41	1,796	1,784
Enbridge Energy Partners LP	5.500%	9/15/40	425	398	Kinder Morgan Energy Partners LP	5.625%	9/1/41	930	847
Enbridge Energy Partners LP	7.375%	10/15/45	2,025	2,265	Kinder Morgan Energy Partners LP	5.000%	8/15/42	1,037	890
Enbridge Inc.	2.500%	8/1/33	1,188	915	Kinder Morgan Energy Partners LP	4.700%	11/1/42	885	733
Enbridge Inc.	4.500%	6/10/44	570	473	Kinder Morgan Energy Partners LP	5.000%	3/1/43	1,565	1,340
Enbridge Inc.	5.500%	12/1/46	594	559	Kinder Morgan Energy Partners LP	5.500%	3/1/44	1,701	1,544
Enbridge Inc.	4.000%	11/15/49	1,100	838	Kinder Morgan Energy Partners LP	5.400%	9/1/44	950	854
Enbridge Inc.	3.400%	8/1/51	1,535	1,049	Kinder Morgan Inc.	5.550%	6/1/45	4,582	4,198
Energy Transfer LP	5.750%	2/15/33	550	540	Kinder Morgan Inc.	5.050%	2/15/46	1,408	1,200
Energy Transfer LP	4.900%	3/15/35	1,187	1,057	Kinder Morgan Inc.	5.200%	3/1/48	1,635	1,428
Energy Transfer LP	6.625%	10/15/36	926	930	Kinder Morgan Inc.	3.250%	8/1/50	1,079	700
³ Energy Transfer LP	5.800%	6/15/38	730	671	Magellan Midstream Partners LP	5.150%	10/15/43	1,365	1,188
Energy Transfer LP	7.500%	7/1/38	1,285	1,368	Magellan Midstream Partners LP	4.250%	9/15/46	1,150	867
Energy Transfer LP	6.050%	6/1/41	1,150	1,089	Magellan Midstream Partners LP	4.200%	10/3/47	1,760	1,327
Energy Transfer LP	6.500%	2/1/42	1,805	1,783	Magellan Midstream Partners LP	3.950%	3/1/50	1,333	982
Energy Transfer LP	6.100%	2/15/42	337	310	Marathon Oil Corp.	6.600%	10/1/37	1,545	1,540
Energy Transfer LP	5.150%	2/1/43	989	824	Marathon Oil Corp.	5.200%	6/1/45	975	834
Energy Transfer LP	5.950%	10/1/43	600	555	Marathon Petroleum Corp.	6.500%	3/1/41	2,356	2,431
Energy Transfer LP	5.300%	4/1/44	1,308	1,107	Marathon Petroleum Corp.	4.750%	9/15/44	1,337	1,119
Energy Transfer LP	5.000%	5/15/44	955	781	Marathon Petroleum Corp.	4.500%	4/1/48	715	568
Energy Transfer LP	5.150%	3/15/45	1,475	1,225	Marathon Petroleum Corp.	5.000%	9/15/54	855	719
Energy Transfer LP	5.350%	5/15/45	2,091	1,782	MPLX LP	4.500%	4/15/38	3,197	2,687
Energy Transfer LP	6.125%	12/15/45	1,680	1,558	MPLX LP	5.200%	3/1/47	1,694	1,440
Energy Transfer LP	5.300%	4/15/47	1,865	1,560	MPLX LP	5.200%	12/1/47	600	511
Energy Transfer LP	5.400%	10/1/47	2,435	2,073	MPLX LP	5.200%	12/1/47	742	632
Energy Transfer LP	6.000%	6/15/48	1,952	1,761	MPLX LP	4.700%	4/15/48	3,240	2,585
Energy Transfer LP	6.250%	4/15/49	3,406	3,181	MPLX LP	5.500%	2/15/49	3,019	2,671
Energy Transfer LP	5.000%	5/15/50	3,493	2,820	MPLX LP	4.900%	4/15/58	1,225	962
³ Enterprise Products Operating LLC	6.875%	3/1/33	1,000	1,093	NOV Inc.	3.950%	12/1/42	1,583	1,103
³ Enterprise Products Operating LLC	6.650%	10/15/34	1,245	1,314	ONEOK Inc.	6.000%	6/15/35	660	639
Enterprise Products Operating LLC	7.550%	4/15/38	595	665	ONEOK Inc.	4.950%	7/13/47	1,925	1,562
Enterprise Products Operating LLC	6.125%	10/15/39	680	699	ONEOK Inc.	5.200%	7/15/48	505	423
Enterprise Products Operating LLC	5.700%	2/15/42	2,275	2,202	ONEOK Inc.	4.450%	9/1/49	1,255	940
Enterprise Products Operating LLC	4.850%	8/15/42	2,635	2,335	ONEOK Inc.	4.500%	3/15/50	1,200	900
Enterprise Products Operating LLC	4.450%	2/15/43	1,258	1,057	ONEOK Inc.	7.150%	1/15/51	884	901
Enterprise Products Operating LLC	4.850%	3/15/44	1,603	1,408	ONEOK Partners LP	6.650%	10/1/36	980	984
Enterprise Products Operating LLC	5.100%	2/15/45	2,515	2,272	ONEOK Partners LP	6.850%	10/15/37	1,290	1,307
Enterprise Products Operating LLC	4.900%	5/15/46	1,420	1,244	ONEOK Partners LP	6.125%	2/1/41	970	921
Enterprise Products Operating LLC	4.250%	2/15/48	1,590	1,282	ONEOK Partners LP	6.200%	9/15/43	876	833
Enterprise Products Operating LLC	4.800%	2/1/49	3,176	2,744	Ovintiv Inc.	6.500%	8/15/34	1,175	1,188
Enterprise Products Operating LLC	4.200%	1/31/50	3,215	2,534	Ovintiv Inc.	6.625%	8/15/37	1,528	1,539
Enterprise Products Operating LLC	3.700%	1/31/51	2,010	1,462	Ovintiv Inc.	6.500%	2/1/38	700	694
Enterprise Products Operating LLC	3.200%	2/15/52	2,260	1,491	Phillips 66	4.650%	11/15/34	1,878	1,753
Enterprise Products Operating LLC	3.300%	2/15/53	915	611	Phillips 66	5.875%	5/1/42	3,825	3,922
Enterprise Products Operating LLC	4.950%	10/15/54	1,092	928	Phillips 66	4.875%	11/15/44	590	542
Enterprise Products Operating LLC	3.950%	1/31/60	2,605	1,894	Phillips 66	3.300%	3/15/52	2,205	1,530
EOG Resources Inc.	3.900%	4/1/35	983	875	Phillips 66 Co.	4.680%	2/15/45	840	730
EOG Resources Inc.	4.950%	4/15/50	985	942	Phillips 66 Co.	4.900%	10/1/46	1,910	1,697
Exxon Mobil Corp.	2.995%	8/16/39	987	759	Plains All American Pipeline LP	6.650%	1/15/37	1,068	1,053
Exxon Mobil Corp.	4.227%	3/19/40	5,102	4,592	Plains All American Pipeline LP	5.150%	6/1/42	1,075	873
Exxon Mobil Corp.	3.567%	3/6/45	2,800	2,205	Plains All American Pipeline LP	4.300%	1/31/43	775	558
					Plains All American Pipeline LP	4.700%	6/15/44	1,275	965
					Plains All American Pipeline LP	4.900%	2/15/45	1,120	874
					⁵ Sabine Pass Liquefaction LLC	5.900%	9/15/37	840	838

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	4.125%	5/11/35	1,600	1,482	American International Group Inc.	4.375%	6/30/50	1,335	1,137
Shell International Finance BV	6.375%	12/15/38	3,349	3,696	Aon Corp.	6.250%	9/30/40	670	686
Shell International Finance BV	5.500%	3/25/40	2,890	2,953	Aon Corp.	2.900%	8/23/51	1,150	730
Shell International Finance BV	2.875%	11/26/41	1,080	786	Aon Corp.	3.900%	2/28/52	1,080	836
Shell International Finance BV	3.625%	8/21/42	1,222	985	Aon Global Ltd.	4.600%	6/14/44	457	390
Shell International Finance BV	4.550%	8/12/43	2,339	2,114	Aon Global Ltd.	4.750%	5/15/45	1,929	1,662
Shell International Finance BV	4.375%	5/11/45	5,690	4,984	Arch Capital Finance LLC	5.031%	12/15/46	1,300	1,119
Shell International Finance BV	4.000%	5/10/46	3,027	2,493	Arch Capital Group Ltd.	7.350%	5/1/34	575	637
Shell International Finance BV	3.750%	9/12/46	2,874	2,277	Arch Capital Group Ltd.	3.635%	6/30/50	1,825	1,278
Shell International Finance BV	3.125%	11/7/49	2,256	1,594	Arch Capital Group US Inc.	5.144%	11/1/43	765	683
Shell International Finance BV	3.250%	4/6/50	3,876	2,813	Arthur J Gallagher & Co.	3.500%	5/20/51	2,025	1,418
Shell International Finance BV	3.000%	11/26/51	2,381	1,621	Arthur J Gallagher & Co.	3.050%	3/9/52	400	254
Spectra Energy Partners LP	5.950%	9/25/43	807	781	Athene Holding Ltd.	3.950%	5/25/51	1,460	995
Spectra Energy Partners LP	4.500%	3/15/45	1,334	1,097	Athene Holding Ltd.	3.450%	5/15/52	895	553
Suncor Energy Inc.	5.950%	12/1/34	1,588	1,580	Bank of America Corp.	6.110%	1/29/37	4,881	4,969
Suncor Energy Inc.	6.800%	5/15/38	1,150	1,207	Bank of America Corp.	4.244%	4/24/38	5,640	4,824
Suncor Energy Inc.	6.500%	6/15/38	1,994	2,050	Bank of America Corp.	7.750%	5/14/38	2,288	2,669
Suncor Energy Inc.	6.850%	6/1/39	1,464	1,540	Bank of America Corp.	4.078%	4/23/40	3,475	2,889
Suncor Energy Inc.	4.000%	11/15/47	1,470	1,117	Bank of America Corp.	2.676%	6/19/41	8,793	5,941
Suncor Energy Inc.	3.750%	3/4/51	1,265	916	Bank of America Corp.	5.875%	2/7/42	2,655	2,686
Targa Resources Corp.	4.200%	2/1/33	1,600	1,378	Bank of America Corp.	3.311%	4/22/42	8,034	5,908
Targa Resources Corp.	4.950%	4/15/52	2,000	1,590	Bank of America Corp.	5.000%	1/21/44	1,986	1,824
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	755	819	Bank of America Corp.	4.875%	4/1/44	1,968	1,775
TotalEnergies Capital International SA	3.461%	7/12/49	1,240	932	Bank of America Corp.	4.750%	4/21/45	930	796
TotalEnergies Capital International SA	3.127%	5/29/50	3,960	2,816	Bank of America Corp.	3.946%	1/23/49	3,607	2,786
TotalEnergies Capital International SA	3.386%	6/29/60	1,305	917	Bank of America Corp.	4.330%	3/15/50	5,670	4,664
TransCanada PipeLines Ltd.	4.625%	3/1/34	2,152	1,965	Bank of America Corp.	4.083%	3/20/51	9,685	7,649
TransCanada PipeLines Ltd.	5.600%	3/31/34	570	562	Bank of America Corp.	2.831%	10/24/51	2,406	1,489
TransCanada PipeLines Ltd.	5.850%	3/15/36	925	913	Bank of America Corp.	3.483%	3/13/52	100	71
TransCanada PipeLines Ltd.	6.200%	10/15/37	2,158	2,203	Bank of America Corp.	2.972%	7/21/52	4,240	2,675
TransCanada PipeLines Ltd.	4.750%	5/15/38	1,097	978	Bank of America NA	6.000%	10/15/36	1,521	1,559
TransCanada PipeLines Ltd.	7.250%	8/15/38	1,347	1,493	Barclays plc	3.811%	3/10/42	1,875	1,268
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,440	1,648	Barclays plc	3.330%	11/24/42	2,170	1,492
TransCanada PipeLines Ltd.	6.100%	6/1/40	1,385	1,393	Barclays plc	5.250%	8/17/45	2,441	2,197
TransCanada PipeLines Ltd.	5.000%	10/16/43	1,519	1,347	Barclays plc	4.950%	1/10/47	2,620	2,264
TransCanada PipeLines Ltd.	4.875%	5/15/48	1,900	1,663	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	353	385
TransCanada PipeLines Ltd.	5.100%	3/15/49	2,255	2,057	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	1,790	1,641
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	975	925	Berkshire Hathaway Finance Corp.	4.300%	5/15/43	1,278	1,152
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	620	524	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	5,359	4,733
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	535	410	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	3,445	3,088
Valero Energy Corp.	6.625%	6/15/37	2,925	3,127	Berkshire Hathaway Finance Corp.	2.850%	10/15/50	3,570	2,401
Valero Energy Corp.	4.900%	3/15/45	1,415	1,261	Berkshire Hathaway Finance Corp.	3.850%	3/15/52	5,885	4,750
Valero Energy Corp.	3.650%	12/1/51	1,145	811	Berkshire Hathaway Inc.	4.500%	2/11/43	1,603	1,504
Valero Energy Corp.	4.000%	6/1/52	1,050	792	Brighthouse Financial Inc.	4.700%	6/22/47	1,348	993
Williams Cos. Inc.	6.300%	4/15/40	3,210	3,288	Brighthouse Financial Inc.	3.850%	12/22/51	750	476
Williams Cos. Inc.	5.800%	11/15/43	1,100	1,048	Brookfield Finance Inc.	4.700%	9/20/47	500	400
Williams Cos. Inc.	5.400%	3/4/44	1,430	1,305	Brookfield Finance Inc.	3.500%	3/30/51	2,275	1,452
Williams Cos. Inc.	5.750%	6/24/44	1,495	1,425	Brookfield Finance Inc.	3.625%	2/15/52	1,075	702
Williams Cos. Inc.	5.100%	9/15/45	2,555	2,235	Brookfield Finance LLC	3.450%	4/15/50	1,225	777
Williams Cos. Inc.	4.850%	3/1/48	1,635	1,393	Brown & Brown Inc.	4.950%	3/17/52	1,005	821
Williams Cos. Inc.	3.500%	10/15/51	1,345	921	Chubb Corp.	6.000%	5/11/37	1,098	1,165
				323,524	Chubb Corp.	6.500%	5/15/38	2,070	2,304
Financials (6.7%)					Chubb INA Holdings Inc.	6.700%	5/15/36	830	918
AerCap Ireland Capital DAC	3.400%	10/29/33	3,404	2,589	Chubb INA Holdings Inc.	4.150%	3/13/43	1,552	1,306
AerCap Ireland Capital DAC	3.850%	10/29/41	2,917	2,060	Chubb INA Holdings Inc.	4.350%	11/3/45	1,735	1,506
Aflac Inc.	4.000%	10/15/46	789	604	Chubb INA Holdings Inc.	2.850%	12/15/51	587	394
Aflac Inc.	4.750%	1/15/49	822	734	Chubb INA Holdings Inc.	3.050%	12/15/61	1,620	1,055
Alleghany Corp.	4.900%	9/15/44	975	898	CI Financial Corp.	4.100%	6/15/51	1,520	902
Alleghany Corp.	3.250%	8/15/51	1,000	709	Cincinnati Financial Corp.	6.125%	11/1/34	700	721
Allstate Corp.	5.550%	5/9/35	655	668	Citigroup Inc.	5.875%	2/22/33	75	74
Allstate Corp.	5.950%	4/1/36	625	656	Citigroup Inc.	6.000%	10/31/33	1,337	1,344
Allstate Corp.	4.200%	12/15/46	1,014	839	Citigroup Inc.	6.125%	8/25/36	1,168	1,170
Allstate Corp.	3.850%	8/10/49	1,505	1,172	Citigroup Inc.	3.878%	1/24/39	2,055	1,701
Allstate Corp.	6.500%	5/15/57	1,160	1,125	Citigroup Inc.	8.125%	7/15/39	2,459	3,023
American Express Co.	4.050%	12/3/42	2,105	1,809	Citigroup Inc.	5.316%	3/26/41	3,394	3,270
American Financial Group Inc.	4.500%	6/15/47	1,170	931	Citigroup Inc.	5.875%	1/30/42	1,755	1,770
American International Group Inc.	3.875%	1/15/35	1,216	1,057	Citigroup Inc.	2.904%	11/3/42	2,055	1,430
American International Group Inc.	6.250%	5/1/36	1,230	1,298	Citigroup Inc.	6.675%	9/13/43	1,054	1,140
American International Group Inc.	4.500%	7/16/44	2,155	1,863	Citigroup Inc.	5.300%	5/6/44	1,920	1,730
American International Group Inc.	4.750%	4/1/48	1,898	1,696	Citigroup Inc.	4.650%	7/30/45	2,607	2,244
					Citigroup Inc.	4.750%	5/18/46	4,648	3,845
					Citigroup Inc.	4.281%	4/24/48	1,565	1,282
					Citigroup Inc.	4.650%	7/23/48	3,725	3,239

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Selective Insurance Group Inc.	5.375%	3/1/49	525	448	Aetna Inc.	6.625%	6/15/36	1,929	2,054
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	1,217	763	Aetna Inc.	6.750%	12/15/37	1,463	1,563
Transatlantic Holdings Inc.	8.000%	11/30/39	270	333	Aetna Inc.	4.500%	5/15/42	753	652
Travelers Cos. Inc.	6.750%	6/20/36	1,050	1,180	Aetna Inc.	4.125%	11/15/42	1,095	899
³ Travelers Cos. Inc.	6.250%	6/15/37	1,840	1,997	Aetna Inc.	4.750%	3/15/44	1,123	993
Travelers Cos. Inc.	5.350%	11/1/40	565	561	AHS Hospital Corp.	5.024%	7/1/45	1,125	1,076
Travelers Cos. Inc.	4.600%	8/1/43	938	829	³ AHS Hospital Corp.	2.780%	7/1/51	1,050	648
Travelers Cos. Inc.	4.300%	8/25/45	1,040	882	³ Allina Health System	3.887%	4/15/49	1,235	976
Travelers Cos. Inc.	3.750%	5/15/46	910	704	AmerisourceBergen Corp.	4.250%	3/1/45	850	696
Travelers Cos. Inc.	4.000%	5/30/47	600	486	AmerisourceBergen Corp.	4.300%	12/15/47	1,128	937
Travelers Cos. Inc.	4.050%	3/7/48	1,010	822	Amgen Inc.	4.200%	3/1/33	1,630	1,513
Travelers Cos. Inc.	4.100%	3/4/49	1,070	873	Amgen Inc.	3.150%	2/21/40	3,049	2,252
Travelers Cos. Inc.	2.550%	4/27/50	1,170	731	Amgen Inc.	2.800%	8/15/41	1,510	1,048
Travelers Cos. Inc.	3.050%	6/8/51	735	509	Amgen Inc.	4.950%	10/1/41	1,060	972
Travelers Property Casualty Corp.	6.375%	3/15/33	983	1,080	Amgen Inc.	5.150%	11/15/41	1,116	1,039
Unum Group	5.750%	8/15/42	450	404	Amgen Inc.	4.400%	5/1/45	4,211	3,518
Unum Group	4.500%	12/15/49	1,125	801	Amgen Inc.	4.563%	6/15/48	2,552	2,196
Unum Group	4.125%	6/15/51	1,200	822	Amgen Inc.	3.375%	2/21/50	5,725	4,004
Visa Inc.	4.150%	12/14/35	2,967	2,797	Amgen Inc.	4.663%	6/15/51	8,698	7,527
Visa Inc.	2.700%	4/15/40	1,039	787	Amgen Inc.	3.000%	1/15/52	2,585	1,662
Visa Inc.	4.300%	12/14/45	6,511	5,952	Amgen Inc.	4.200%	2/22/52	2,353	1,889
Visa Inc.	3.650%	9/15/47	1,605	1,325	Amgen Inc.	4.875%	3/1/53	1,990	1,772
Visa Inc.	2.000%	8/15/50	3,348	1,982	Amgen Inc.	2.770%	9/1/53	902	545
Voya Financial Inc.	5.700%	7/15/43	625	580	Amgen Inc.	4.400%	2/22/62	2,780	2,230
Voya Financial Inc.	4.800%	6/15/46	700	571	³ Ascension Health	3.106%	11/15/39	1,255	959
W R Berkley Corp.	4.750%	8/1/44	1,505	1,312	Ascension Health	3.945%	11/15/46	2,172	1,807
W R Berkley Corp.	3.550%	3/30/52	400	276	³ Ascension Health	4.847%	11/15/53	922	874
W R Berkley Corp.	3.150%	9/30/61	470	278	AstraZeneca plc	6.450%	9/15/37	5,281	5,960
Wachovia Corp.	5.500%	8/1/35	1,448	1,408	AstraZeneca plc	4.000%	9/18/42	1,300	1,124
³ Wells Fargo & Co.	5.950%	12/15/36	1,161	1,104	AstraZeneca plc	4.375%	11/16/45	2,108	1,900
³ Wells Fargo & Co.	3.068%	4/30/41	7,780	5,562	AstraZeneca plc	4.375%	8/17/48	1,245	1,117
Wells Fargo & Co.	5.375%	11/2/43	1,481	1,378	AstraZeneca plc	2.125%	8/6/50	1,259	741
Wells Fargo & Co.	5.606%	1/15/44	5,172	5,014	AstraZeneca plc	3.000%	5/28/51	1,715	1,211
³ Wells Fargo & Co.	4.650%	11/4/44	3,848	3,248	Banner Health	2.907%	1/1/42	825	603
Wells Fargo & Co.	3.900%	5/1/45	5,351	4,126	Banner Health	2.913%	1/1/51	525	342
³ Wells Fargo & Co.	4.900%	11/17/45	4,692	4,057	³ Baptist Health South Florida Obligated Group	3.115%	11/15/71	500	292
³ Wells Fargo & Co.	4.400%	6/14/46	4,109	3,283	³ Baptist Healthcare System Obligated Group	3.540%	8/15/50	1,166	828
³ Wells Fargo & Co.	4.750%	12/7/46	3,926	3,289	Baxalta Inc.	5.250%	6/23/45	2,110	1,997
³ Wells Fargo & Co.	5.013%	4/4/51	11,027	9,809	Baxter International Inc.	3.500%	8/15/46	845	604
³ Wells Fargo & Co.	4.611%	4/25/53	2,430	2,066	Baxter International Inc.	3.132%	12/1/51	1,787	1,167
³ Wells Fargo Bank NA	5.850%	2/1/37	1,996	2,008	Baylor Scott & White Holdings	4.185%	11/15/45	1,090	919
³ Wells Fargo Bank NA	6.600%	1/15/38	2,144	2,326	Baylor Scott & White Holdings	3.967%	11/15/46	1,151	928
Western Union Co.	6.200%	11/17/36	925	917	Baylor Scott & White Holdings	2.839%	11/15/50	920	607
Westpac Banking Corp.	4.421%	7/24/39	2,824	2,337	Becton Dickinson & Co.	4.685%	12/15/44	1,715	1,526
Westpac Banking Corp.	2.963%	11/16/40	1,940	1,279	Becton Dickinson & Co.	4.669%	6/6/47	2,526	2,228
Willis North America Inc.	5.050%	9/15/48	1,095	920	Becton Dickinson & Co.	3.794%	5/20/50	1,234	949
Willis North America Inc.	3.875%	9/15/49	875	622	³ Beth Israel Lahey Health Inc.	3.080%	7/1/51	850	523
XLIT Ltd.	5.250%	12/15/43	1,025	999	³ BSH System Obligated Group	3.487%	7/15/49	575	416
XLIT Ltd.	5.500%	3/31/45	600	570	Biogen Inc.	3.150%	5/1/50	4,240	2,801
				495,779	Biogen Inc.	3.250%	2/15/51	1,241	832
Health Care (7.1%)					³ Bon Secours Mercy Health Inc.	3.205%	6/1/50	825	533
Abbott Laboratories	4.750%	11/30/36	2,035	2,015	Boston Scientific Corp.	6.750%	11/15/35	460	502
Abbott Laboratories	6.150%	11/30/37	613	684	Boston Scientific Corp.	4.550%	3/1/39	977	877
Abbott Laboratories	6.000%	4/1/39	1,661	1,822	Boston Scientific Corp.	7.375%	1/15/40	439	509
Abbott Laboratories	5.300%	5/27/40	868	888	Boston Scientific Corp.	4.700%	3/1/49	1,055	953
Abbott Laboratories	4.750%	4/15/43	1,190	1,139	Bristol-Myers Squibb Co.	4.125%	6/15/39	3,190	2,844
Abbott Laboratories	4.900%	11/30/46	6,270	6,135	Bristol-Myers Squibb Co.	3.550%	3/15/42	2,638	2,145
AbbVie Inc.	4.550%	3/15/35	2,308	2,158	Bristol-Myers Squibb Co.	3.250%	8/1/42	414	316
AbbVie Inc.	4.500%	5/14/35	4,142	3,856	Bristol-Myers Squibb Co.	4.625%	5/15/44	2,021	1,857
AbbVie Inc.	4.300%	5/14/36	3,272	2,958	Bristol-Myers Squibb Co.	4.350%	11/15/47	2,526	2,232
AbbVie Inc.	4.050%	11/21/39	6,335	5,425	Bristol-Myers Squibb Co.	4.550%	2/20/48	2,866	2,604
AbbVie Inc.	4.625%	10/1/42	1,240	1,109	Bristol-Myers Squibb Co.	4.250%	10/26/49	7,376	6,379
AbbVie Inc.	4.400%	11/6/42	4,613	4,006	Bristol-Myers Squibb Co.	2.550%	11/13/50	3,345	2,113
AbbVie Inc.	4.850%	6/15/44	1,615	1,479	Bristol-Myers Squibb Co.	3.700%	3/15/52	3,802	2,969
AbbVie Inc.	4.750%	3/15/45	1,572	1,412	Bristol-Myers Squibb Co.	3.900%	3/15/62	2,180	1,702
AbbVie Inc.	4.700%	5/14/45	5,531	4,941	Cardinal Health Inc.	4.600%	3/15/43	940	777
AbbVie Inc.	4.450%	5/14/46	2,632	2,284	Cardinal Health Inc.	4.500%	11/15/44	630	504
AbbVie Inc.	4.875%	11/14/48	2,047	1,885	Cardinal Health Inc.	4.900%	9/15/45	922	785
AbbVie Inc.	4.250%	11/21/49	11,988	10,077	³ Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	1,000	673
Adventist Health System	3.630%	3/1/49	850	602	Children's Health System of Texas	2.511%	8/15/50	1,175	705
Advocate Health & Hospitals Corp.	4.272%	8/15/48	795	663	³ Children's Hospital	2.928%	7/15/50	750	465
Advocate Health & Hospitals Corp.	3.387%	10/15/49	970	695					
³ Advocate Health & Hospitals Corp.	3.008%	6/15/50	373	248					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
³ Children's Hospital Corp.	4.115%	1/1/47	580	489		Hackensack Meridian Health Inc.	4.211%	7/1/48	710	592
³ Children's Hospital Corp.	2.585%	2/1/50	525	319	³ Hackensack Meridian Health Inc.	2.875%	9/1/50	850	542	
Children's Hospital Medical Center	4.268%	5/15/44	650	572	Hackensack Meridian Health Inc.	4.500%	7/1/57	570	488	
³ Children's Hospital of Philadelphia	2.704%	7/1/50	1,050	674	³ Hartford HealthCare Corp.	3.447%	7/1/54	900	634	
Cigna Corp.	4.800%	8/15/38	3,702	3,450	HCA Inc.	5.125%	6/15/39	2,208	1,968	
Cigna Corp.	3.200%	3/15/40	1,663	1,258	⁵ HCA Inc.	4.375%	3/15/42	1,145	915	
³ Cigna Corp.	6.125%	11/15/41	710	737	HCA Inc.	5.500%	6/15/47	2,520	2,242	
³ Cigna Corp.	4.800%	7/15/46	3,210	2,886	HCA Inc.	5.250%	6/15/49	3,476	2,976	
³ Cigna Corp.	3.875%	10/15/47	1,715	1,324	HCA Inc.	3.500%	7/15/51	1,962	1,266	
Cigna Corp.	4.900%	12/15/48	3,652	3,315	⁵ HCA Inc.	4.625%	3/15/52	3,920	3,070	
Cigna Corp.	3.400%	3/15/50	2,995	2,125	Humana Inc.	5.875%	3/1/33	930	964	
Cigna Corp.	3.400%	3/15/51	3,095	2,211	Humana Inc.	4.625%	12/1/42	754	659	
³ City of Hope	5.623%	11/15/43	925	912	Humana Inc.	4.950%	10/1/44	1,125	1,017	
³ City of Hope	4.378%	8/15/48	505	418	Humana Inc.	4.800%	3/15/47	865	764	
³ CommonSpirit Health	4.350%	11/1/42	1,815	1,526	Humana Inc.	3.950%	8/15/49	950	750	
CommonSpirit Health	3.817%	10/1/49	815	610	IHC Health Services Inc.	4.131%	5/15/48	1,075	884	
CommonSpirit Health	4.187%	10/1/49	1,567	1,217	Indiana University Health Inc.					
CommonSpirit Health	3.910%	10/1/50	900	666	Obligated Group	3.970%	11/1/48	840	693	
³ Community Health Network Inc.	3.099%	5/1/50	900	567	³ Indiana University Health Inc.					
³ Cottage Health Obligated Group	3.304%	11/1/49	1,150	819	Obligated Group	2.852%	11/1/51	750	470	
CVS Health Corp.	4.875%	7/20/35	1,268	1,203	Inova Health System Foundation	4.068%	5/15/52	595	492	
CVS Health Corp.	4.780%	3/25/38	9,423	8,634	³ Integris Baptist Medical Center Inc.	3.875%	8/15/50	1,180	851	
CVS Health Corp.	6.125%	9/15/39	375	386	³ Iowa Health System	3.665%	2/15/50	900	651	
CVS Health Corp.	4.125%	4/1/40	2,279	1,897	Johns Hopkins Health System Corp.	3.837%	5/15/46	485	386	
CVS Health Corp.	2.700%	8/21/40	580	397	Johnson & Johnson	4.950%	5/15/33	645	670	
CVS Health Corp.	5.300%	12/5/43	1,530	1,433	Johnson & Johnson	4.375%	12/5/33	2,844	2,804	
CVS Health Corp.	5.125%	7/20/45	6,631	6,042	Johnson & Johnson	3.550%	3/1/36	1,894	1,677	
CVS Health Corp.	5.050%	3/25/48	13,450	12,141	Johnson & Johnson	3.625%	3/3/37	3,377	3,005	
CVS Health Corp.	4.250%	4/1/50	1,692	1,359	Johnson & Johnson	5.950%	8/15/37	790	879	
Danaher Corp.	4.375%	9/15/45	1,882	1,674	Johnson & Johnson	3.400%	1/15/38	860	734	
Danaher Corp.	2.600%	10/1/50	1,255	803	Johnson & Johnson	2.100%	9/1/40	2,355	1,617	
Danaher Corp.	2.800%	12/10/51	1,180	785	Johnson & Johnson	4.500%	9/1/40	1,328	1,267	
³ Dartmouth-Hitchcock Health	4.178%	8/1/48	575	446	Johnson & Johnson	4.850%	5/15/41	1,305	1,287	
DH Europe Finance II Sarl	3.250%	11/15/39	975	782	Johnson & Johnson	4.500%	12/5/43	964	921	
DH Europe Finance II Sarl	3.400%	11/15/49	2,005	1,514	Johnson & Johnson	3.700%	3/1/46	3,565	3,004	
Dignity Health	4.500%	11/1/42	1,250	1,043	Johnson & Johnson	3.750%	3/3/47	1,095	926	
Dignity Health	5.267%	11/1/64	900	774	Johnson & Johnson	3.500%	1/15/48	1,357	1,110	
³ Duke University Health System Inc.	3.920%	6/1/47	1,305	1,053	Johnson & Johnson	2.250%	9/1/50	3,260	2,045	
Elevance Health Inc.	5.950%	12/15/34	600	626	Johnson & Johnson	2.450%	9/1/60	1,290	792	
Elevance Health Inc.	5.850%	1/15/36	560	573	³ Kaiser Foundation Hospitals	2.810%	6/1/41	995	721	
Elevance Health Inc.	6.375%	6/15/37	826	887	Kaiser Foundation Hospitals	4.875%	4/1/42	2,016	1,936	
Elevance Health Inc.	4.625%	5/15/42	999	909	Kaiser Foundation Hospitals	4.150%	5/1/47	3,098	2,630	
Elevance Health Inc.	4.650%	1/15/43	1,929	1,747	³ Kaiser Foundation Hospitals	3.266%	11/1/49	2,025	1,458	
Elevance Health Inc.	5.100%	1/15/44	1,110	1,057	³ Kaiser Foundation Hospitals	3.002%	6/1/51	1,805	1,227	
Elevance Health Inc.	4.650%	8/15/44	2,037	1,817	Koninklijke Philips NV	6.875%	3/11/38	1,140	1,207	
Elevance Health Inc.	4.375%	12/1/47	3,151	2,714	Koninklijke Philips NV	5.000%	3/15/42	1,205	1,056	
Elevance Health Inc.	4.550%	3/1/48	2,663	2,347	Laboratory Corp. of America Holdings	4.700%	2/1/45	1,274	1,098	
Elevance Health Inc.	3.700%	9/15/49	420	321	³ Mass General Brigham Inc.	3.765%	7/1/48	451	352	
Elevance Health Inc.	3.125%	5/15/50	1,390	964	³ Mass General Brigham Inc.	3.192%	7/1/49	1,725	1,200	
Elevance Health Inc.	3.600%	3/15/51	1,285	967	³ Mass General Brigham Inc.	4.117%	7/1/55	125	99	
Elevance Health Inc.	4.550%	5/15/52	1,325	1,160	³ Mass General Brigham Inc.	3.342%	7/1/60	1,200	808	
Elevance Health Inc.	6.100%	10/15/52	1,020	1,099	³ Mayo Clinic	3.774%	11/15/43	740	603	
Elevance Health Inc.	4.850%	8/15/54	500	423	³ Mayo Clinic	4.128%	11/15/52	500	420	
Eli Lilly & Co.	3.950%	3/15/49	1,075	957	³ Mayo Clinic	3.196%	11/15/61	1,025	677	
Eli Lilly & Co.	2.250%	5/15/50	3,360	2,117	³ McLaren Health Care Corp.	4.386%	5/15/48	950	794	
Eli Lilly & Co.	4.150%	3/15/59	1,000	869	³ MedStar Health Inc.	3.626%	8/15/49	822	595	
Eli Lilly & Co.	2.500%	9/15/60	2,165	1,328	Medtronic Inc.	4.375%	3/15/35	4,014	3,807	
³ Franciscan Missionaries of Our Lady					Medtronic Inc.	4.625%	3/15/45	3,217	2,991	
Health System Inc.	3.914%	7/1/49	725	545	Memorial Health Services	3.447%	11/1/49	1,000	716	
⁵ GE HealthCare Technologies Inc.	6.377%	11/22/52	1,642	1,761	Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	1,150	1,124	
Gilead Sciences Inc.	4.600%	9/1/35	2,134	2,023	³ Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	420	279	
Gilead Sciences Inc.	4.000%	9/1/36	1,718	1,514	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	1,070	885	
Gilead Sciences Inc.	2.600%	10/1/40	2,950	2,067	³ Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	648	535	
Gilead Sciences Inc.	5.650%	12/1/41	1,706	1,745	Merck & Co. Inc.	6.500%	12/1/33	1,590	1,797	
Gilead Sciences Inc.	4.800%	4/1/44	3,490	3,219	Merck & Co. Inc.	3.900%	3/7/39	1,177	1,034	
Gilead Sciences Inc.	4.500%	2/1/45	2,985	2,618	Merck & Co. Inc.	2.350%	6/24/40	1,225	855	
Gilead Sciences Inc.	4.750%	3/1/46	2,732	2,470	Merck & Co. Inc.	3.600%	9/15/42	3,572	2,937	
Gilead Sciences Inc.	4.150%	3/1/47	1,380	1,143	Merck & Co. Inc.	4.150%	5/18/43	1,599	1,421	
Gilead Sciences Inc.	2.800%	10/1/50	4,517	2,923	Merck & Co. Inc.	3.700%	2/10/45	3,120	2,567	
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	1,320	1,363	Merck & Co. Inc.	4.000%	3/7/49	3,005	2,575	
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	5,215	5,865						
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	1,067	925						
³ Hackensack Meridian Health Inc.	2.675%	9/1/41	925	638						

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Merck & Co. Inc.	2.450%	6/24/50	2,724	1,742	3	Sutter Health	3.361%	8/15/50	925	644
Merck & Co. Inc.	2.750%	12/10/51	3,190	2,147		Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	2,119	1,555
Merck & Co. Inc.	2.900%	12/10/61	2,680	1,727		Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	1,725	1,180
3 Methodist Hospital	2.705%	12/1/50	1,375	858		Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	2,151	1,447
3 Montefiore Obligated Group	5.246%	11/1/48	1,075	802		Texas Health Resources	2.328%	11/15/50	825	469
Montefiore Obligated Group	4.287%	9/1/50	500	299	3	Texas Health Resources	4.330%	11/15/55	775	658
3 Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	898	724		Thermo Fisher Scientific Inc.	2.800%	10/15/41	2,081	1,534
3 Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	1,170	870		Thermo Fisher Scientific Inc.	5.300%	2/1/44	963	969
3 Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	337		Thermo Fisher Scientific Inc.	4.100%	8/15/47	1,292	1,127
MultiCare Health System	2.803%	8/15/50	775	458		Toledo Hospital	5.750%	11/15/38	950	892
Mylan Inc.	5.400%	11/29/43	1,710	1,355	3	Trinity Health Corp.	2.632%	12/1/40	500	343
Mylan Inc.	5.200%	4/15/48	1,390	1,041		Trinity Health Corp.	4.125%	12/1/45	825	691
3 MyMichigan Health	3.409%	6/1/50	756	513	3	Trinity Health Corp.	3.434%	12/1/48	1,155	879
New York & Presbyterian Hospital	2.256%	8/1/40	925	610		UnitedHealth Group Inc.	5.350%	2/15/33	3,500	3,625
New York & Presbyterian Hospital	4.024%	8/1/45	980	816		UnitedHealth Group Inc.	4.625%	7/15/35	2,881	2,792
New York & Presbyterian Hospital	4.063%	8/1/56	761	611		UnitedHealth Group Inc.	5.800%	3/15/36	1,240	1,311
New York & Presbyterian Hospital	2.606%	8/1/60	525	296		UnitedHealth Group Inc.	6.500%	6/15/37	2,140	2,392
3 New York & Presbyterian Hospital	3.954%	8/1/19	955	668		UnitedHealth Group Inc.	6.625%	11/15/37	1,500	1,700
Northwell Healthcare Inc.	3.979%	11/1/46	1,090	832		UnitedHealth Group Inc.	6.875%	2/15/38	1,608	1,886
Northwell Healthcare Inc.	4.260%	11/1/47	1,059	848		UnitedHealth Group Inc.	3.500%	8/15/39	1,076	882
Northwell Healthcare Inc.	3.809%	11/1/49	1,100	786		UnitedHealth Group Inc.	2.750%	5/15/40	653	476
Novant Health Inc.	2.637%	11/1/36	600	443		UnitedHealth Group Inc.	5.700%	10/15/40	481	499
Novant Health Inc.	3.168%	11/1/51	800	552		UnitedHealth Group Inc.	5.950%	2/15/41	430	456
Novant Health Inc.	3.318%	11/1/61	825	552		UnitedHealth Group Inc.	3.050%	5/15/41	2,725	2,053
Novartis Capital Corp.	3.700%	9/21/42	840	707		UnitedHealth Group Inc.	4.375%	3/15/42	445	400
Novartis Capital Corp.	4.400%	5/6/44	3,638	3,378		UnitedHealth Group Inc.	3.950%	10/15/42	1,172	992
Novartis Capital Corp.	4.000%	11/20/45	2,201	1,943		UnitedHealth Group Inc.	4.250%	3/15/43	2,555	2,264
Novartis Capital Corp.	2.750%	8/14/50	2,310	1,607		UnitedHealth Group Inc.	4.750%	7/15/45	1,827	1,727
3 NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	1,060	652		UnitedHealth Group Inc.	4.200%	1/15/47	1,758	1,509
3 NYU Langone Hospitals	5.750%	7/1/43	645	652		UnitedHealth Group Inc.	4.250%	4/15/47	1,494	1,288
NYU Langone Hospitals	4.784%	7/1/44	888	792		UnitedHealth Group Inc.	3.750%	10/15/47	1,820	1,454
3 NYU Langone Hospitals	4.368%	7/1/47	480	398		UnitedHealth Group Inc.	4.250%	6/15/48	2,959	2,580
3 NYU Langone Hospitals	3.380%	7/1/55	1,125	750		UnitedHealth Group Inc.	4.450%	12/15/48	514	458
OhioHealth Corp.	2.834%	11/15/41	675	479		UnitedHealth Group Inc.	3.700%	8/15/49	2,085	1,649
3 OhioHealth Corp.	3.042%	11/15/50	1,140	796		UnitedHealth Group Inc.	2.900%	5/15/50	2,195	1,496
Orlando Health Obligated Group	4.089%	10/1/48	1,050	829		UnitedHealth Group Inc.	3.250%	5/15/51	4,205	3,031
Orlando Health Obligated Group	3.327%	10/1/50	500	345		UnitedHealth Group Inc.	4.750%	5/15/52	3,870	3,586
3 PeaceHealth Obligated Group	4.787%	11/15/48	1,100	908		UnitedHealth Group Inc.	5.875%	2/15/53	3,525	3,827
PerkinElmer Inc.	3.625%	3/15/51	605	420		UnitedHealth Group Inc.	3.875%	8/15/59	4,060	3,191
Pfizer Inc.	4.000%	12/15/36	2,998	2,738		UnitedHealth Group Inc.	3.125%	5/15/60	1,835	1,244
Pfizer Inc.	4.100%	9/15/38	2,085	1,891		UnitedHealth Group Inc.	4.950%	5/15/62	1,890	1,779
Pfizer Inc.	3.900%	3/15/39	2,610	2,303		UnitedHealth Group Inc.	6.050%	2/15/63	2,380	2,621
Pfizer Inc.	7.200%	3/15/39	3,558	4,316		Utah Acquisition Sub Inc.	5.250%	6/15/46	1,540	1,167
Pfizer Inc.	2.550%	5/28/40	1,895	1,377	3	Viatrix Inc.	3.850%	6/22/40	2,440	1,635
Pfizer Inc.	4.300%	6/15/43	1,257	1,156		Viatrix Inc.	4.000%	6/22/50	2,101	1,301
Pfizer Inc.	4.400%	5/15/44	1,705	1,584	3	WakeMed	3.286%	10/1/52	500	332
Pfizer Inc.	4.125%	12/15/46	2,762	2,443		3 West Virginia United Health System Obligated Group	3.129%	6/1/50	500	319
Pfizer Inc.	4.200%	9/15/48	1,476	1,321		3 Willis-Knighton Medical Center	3.065%	3/1/51	1,455	919
Pfizer Inc.	4.000%	3/15/49	1,545	1,340		Wyeth LLC	6.500%	2/1/34	1,741	1,973
Pfizer Inc.	2.700%	5/28/50	3,945	2,686		Wyeth LLC	6.000%	2/15/36	1,385	1,481
Piedmont Healthcare Inc.	2.864%	1/1/52	865	534		Wyeth LLC	5.950%	4/1/37	2,065	2,232
3 Presbyterian Healthcare Services	4.875%	8/1/52	700	652		3 Yale-New Haven Health Services Corp.	2.496%	7/1/50	1,000	590
Providence St. Joseph Health Obligated Group	3.744%	10/1/47	1,450	1,125		Zimmer Biomet Holdings Inc.	4.250%	8/15/35	373	310
Quest Diagnostics Inc.	4.700%	3/30/45	704	592		Zimmer Biomet Holdings Inc.	5.750%	11/30/39	560	539
3 Rady Children's Hospital-San Diego	3.154%	8/15/51	415	272		Zimmer Biomet Holdings Inc.	4.450%	8/15/45	670	531
Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	1,251	780		Zoetis Inc.	4.700%	2/1/43	2,016	1,824
Royalty Pharma plc	3.300%	9/2/40	1,825	1,277		Zoetis Inc.	3.950%	9/12/47	956	772
Royalty Pharma plc	3.550%	9/2/50	3,331	2,148		Zoetis Inc.	4.450%	8/20/48	794	691
RWJ Barnabas Health Inc.	3.949%	7/1/46	610	495		Zoetis Inc.	3.000%	5/15/50	840	569
RWJ Barnabas Health Inc.	3.477%	7/1/49	702	512						529,155
3 Sharp HealthCare	2.680%	8/1/50	875	539		Industrials (4.1%)				
3 Stanford Health Care	3.795%	11/15/48	869	691	3	3M Co.	5.700%	3/15/37	610	627
Stanford Health Care	3.027%	8/15/51	735	492	3	3M Co.	3.875%	6/15/44	540	430
STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	1,235	882	3	3M Co.	3.125%	9/19/46	1,480	1,017
Stryker Corp.	4.100%	4/1/43	720	589	3	3M Co.	3.625%	10/15/47	1,655	1,237
Stryker Corp.	4.375%	5/15/44	815	692	3	3M Co.	4.000%	9/14/48	1,425	1,126
Stryker Corp.	4.625%	3/15/46	1,375	1,220	3	3M Co.	3.250%	8/26/49	1,718	1,200
Stryker Corp.	2.900%	6/15/50	599	404	3	3M Co.	3.700%	4/15/50	1,213	932
Summa Health	3.511%	11/15/51	350	231		3 American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	1,250	999
3 Sutter Health	3.161%	8/15/40	500	374		Boeing Co.	6.125%	2/15/33	1,142	1,160
3 Sutter Health	4.091%	8/15/48	985	796		Boeing Co.	3.600%	5/1/34	1,047	836

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Boeing Co.	3.250%	2/1/35	1,065	809	CSX Corp.	3.950%	5/1/50	1,325	1,063
Boeing Co.	6.625%	2/15/38	655	677	CSX Corp.	2.500%	5/15/51	750	455
Boeing Co.	3.550%	3/1/38	759	559	CSX Corp.	4.500%	11/15/52	1,619	1,414
Boeing Co.	3.500%	3/1/39	729	527	CSX Corp.	4.500%	8/1/54	1,075	914
Boeing Co.	6.875%	3/15/39	873	921	CSX Corp.	4.250%	11/1/66	325	256
Boeing Co.	5.875%	2/15/40	828	796	CSX Corp.	4.650%	3/1/68	443	376
Boeing Co.	5.705%	5/1/40	5,645	5,374	Cummins Inc.	4.875%	10/1/43	1,128	1,064
Boeing Co.	3.375%	6/15/46	1,095	711	Cummins Inc.	2.600%	9/1/50	1,025	640
Boeing Co.	3.650%	3/1/47	780	520	Deere & Co.	3.900%	6/9/42	2,458	2,178
Boeing Co.	3.625%	3/1/48	1,000	665	Deere & Co.	2.875%	9/7/49	929	666
Boeing Co.	3.850%	11/1/48	950	657	Deere & Co.	3.750%	4/15/50	1,611	1,366
Boeing Co.	3.900%	5/1/49	1,730	1,219	Dover Corp.	5.375%	10/15/35	565	550
Boeing Co.	3.750%	2/1/50	675	465	Dover Corp.	5.375%	3/1/41	663	637
Boeing Co.	5.805%	5/1/50	9,958	9,265	Eaton Corp.	4.150%	3/15/33	2,314	2,156
Boeing Co.	3.825%	3/1/59	534	344	Eaton Corp.	4.150%	11/2/42	1,508	1,286
Boeing Co.	3.950%	8/1/59	1,191	799	Eaton Corp.	3.915%	9/15/47	633	513
Boeing Co.	5.930%	5/1/60	6,292	5,778	Eaton Corp.	4.700%	8/23/52	1,335	1,217
Burlington Northern Santa Fe LLC	6.200%	8/15/36	719	781	Emerson Electric Co.	2.800%	12/21/51	3,870	2,504
Burlington Northern Santa Fe LLC	6.150%	5/1/37	795	866	FedEx Corp.	4.900%	1/15/34	1,815	1,724
Burlington Northern Santa Fe LLC	5.750%	5/1/40	980	1,026	FedEx Corp.	3.900%	2/1/35	870	740
Burlington Northern Santa Fe LLC	5.050%	3/1/41	1,344	1,312	FedEx Corp.	3.250%	5/15/41	865	621
Burlington Northern Santa Fe LLC	5.400%	6/1/41	1,386	1,397	FedEx Corp.	3.875%	8/1/42	1,150	877
Burlington Northern Santa Fe LLC	4.950%	9/15/41	541	519	FedEx Corp.	4.100%	4/15/43	1,145	893
Burlington Northern Santa Fe LLC	4.400%	3/15/42	1,705	1,536	FedEx Corp.	5.100%	1/15/44	2,648	2,358
Burlington Northern Santa Fe LLC	4.375%	9/1/42	1,080	958	FedEx Corp.	4.100%	2/1/45	1,141	883
Burlington Northern Santa Fe LLC	4.450%	3/15/43	2,031	1,817	FedEx Corp.	4.750%	11/15/45	833	706
Burlington Northern Santa Fe LLC	5.150%	9/1/43	1,466	1,436	FedEx Corp.	4.550%	4/1/46	1,622	1,320
Burlington Northern Santa Fe LLC	4.900%	4/1/44	1,776	1,681	FedEx Corp.	4.400%	1/15/47	879	699
Burlington Northern Santa Fe LLC	4.550%	9/1/44	1,505	1,366	FedEx Corp.	4.050%	2/15/48	1,427	1,084
Burlington Northern Santa Fe LLC	4.150%	4/1/45	2,065	1,765	FedEx Corp.	4.950%	10/17/48	2,515	2,199
Burlington Northern Santa Fe LLC	4.700%	9/1/45	767	705	FedEx Corp.	5.250%	5/15/50	1,735	1,594
Burlington Northern Santa Fe LLC	3.900%	8/1/46	1,461	1,192	³ FedEx Corp. Pass-Through Trust				
Burlington Northern Santa Fe LLC	4.125%	6/15/47	2,380	2,024	Class AA Series 2020-1	1.875%	2/20/34	1,520	1,236
Burlington Northern Santa Fe LLC	4.050%	6/15/48	1,145	958	Fortive Corp.	4.300%	6/15/46	1,231	957
Burlington Northern Santa Fe LLC	3.550%	2/15/50	1,090	839	General Dynamics Corp.	4.250%	4/1/40	1,551	1,416
Burlington Northern Santa Fe LLC	3.050%	2/15/51	2,678	1,861	General Dynamics Corp.	2.850%	6/1/41	190	142
Burlington Northern Santa Fe LLC	3.300%	9/15/51	1,458	1,068	General Dynamics Corp.	3.600%	11/15/42	1,080	884
Burlington Northern Santa Fe LLC	2.875%	6/15/52	1,475	989	³ General Electric Co.	5.875%	1/14/38	1,775	1,808
Canadian National Railway Co.	6.200%	6/1/36	1,007	1,091	Honeywell International Inc.	5.000%	2/15/33	1,965	2,003
Canadian National Railway Co.	6.375%	11/15/37	1,159	1,269	Honeywell International Inc.	5.700%	3/15/36	985	1,044
Canadian National Railway Co.	3.200%	8/2/46	730	537	Honeywell International Inc.	5.700%	3/15/37	1,025	1,082
Canadian National Railway Co.	3.650%	2/3/48	975	780	Honeywell International Inc.	5.375%	3/1/41	945	974
Canadian National Railway Co.	4.450%	1/20/49	1,005	905	Honeywell International Inc.	3.812%	11/21/47	1,280	1,066
Canadian National Railway Co.	2.450%	5/1/50	1,000	628	Illinois Tool Works Inc.	4.875%	9/15/41	1,078	1,046
Canadian National Railway Co.	4.400%	8/5/52	1,500	1,341	Illinois Tool Works Inc.	3.900%	9/1/42	2,003	1,707
Canadian Pacific Railway Co.	4.800%	9/15/35	1,495	1,398	³ Johnson Controls International plc	6.000%	1/15/36	964	1,000
Canadian Pacific Railway Co.	5.950%	5/15/37	250	259	³ Johnson Controls International plc	4.625%	7/2/44	1,116	964
Canadian Pacific Railway Co.	3.000%	12/2/41	1,625	1,221	³ Johnson Controls International plc	5.125%	9/14/45	403	368
Canadian Pacific Railway Co.	4.800%	8/1/45	1,216	1,106	³ Johnson Controls International plc	4.500%	2/15/47	1,045	866
Canadian Pacific Railway Co.	3.100%	12/2/51	4,590	3,128	³ Johnson Controls International plc	4.950%	7/2/64	775	648
Canadian Pacific Railway Co.	6.125%	9/15/15	1,215	1,222	³ Kansas City Southern	4.300%	5/15/43	1,065	885
Carrier Global Corp.	3.377%	4/5/40	3,130	2,371	³ Kansas City Southern	4.950%	8/15/45	1,201	1,085
Carrier Global Corp.	3.577%	4/5/50	3,191	2,286	Kansas City Southern	4.700%	5/1/48	374	325
Caterpillar Inc.	5.300%	9/15/35	975	995	Kansas City Southern	3.500%	5/1/50	1,330	949
Caterpillar Inc.	6.050%	8/15/36	635	690	Kansas City Southern	4.200%	11/15/69	671	500
Caterpillar Inc.	5.200%	5/27/41	1,557	1,584	L3Harris Technologies Inc.	4.854%	4/27/35	1,654	1,541
Caterpillar Inc.	3.803%	8/15/42	1,019	867	L3Harris Technologies Inc.	5.054%	4/27/45	680	609
Caterpillar Inc.	3.250%	9/19/49	2,206	1,674	Lockheed Martin Corp.	3.600%	3/1/35	2,367	2,099
Caterpillar Inc.	3.250%	4/9/50	2,700	2,064	Lockheed Martin Corp.	4.500%	5/15/36	1,300	1,238
Caterpillar Inc.	4.750%	5/15/64	1,446	1,379	³ Lockheed Martin Corp.	6.150%	9/1/36	1,570	1,703
Crane Holdings Co.	4.200%	3/15/48	950	674	Lockheed Martin Corp.	5.720%	6/1/40	1,444	1,524
CSX Corp.	6.000%	10/1/36	665	696	Lockheed Martin Corp.	4.070%	12/15/42	1,549	1,338
CSX Corp.	6.150%	5/1/37	1,255	1,339	Lockheed Martin Corp.	3.800%	3/1/45	1,162	952
CSX Corp.	6.220%	4/30/40	1,336	1,446	Lockheed Martin Corp.	4.700%	5/15/46	1,482	1,381
CSX Corp.	5.500%	4/15/41	2,220	2,230	Lockheed Martin Corp.	4.090%	9/15/52	2,959	2,506
CSX Corp.	4.750%	5/30/42	1,347	1,231	Lockheed Martin Corp.	4.150%	6/15/53	2,620	2,227
CSX Corp.	4.100%	3/15/44	1,430	1,197	Lockheed Martin Corp.	5.700%	11/15/54	1,825	1,935
CSX Corp.	3.800%	11/1/46	1,098	865	Lockheed Martin Corp.	4.300%	6/15/62	596	501
CSX Corp.	4.300%	3/1/48	1,531	1,306	Lockheed Martin Corp.	5.900%	11/15/63	2,345	2,533
CSX Corp.	4.750%	11/15/48	1,208	1,097	Norfolk Southern Corp.	7.050%	5/1/37	233	252
CSX Corp.	4.500%	3/15/49	1,966	1,719	Norfolk Southern Corp.	4.837%	10/1/41	1,306	1,201
CSX Corp.	3.350%	9/15/49	540	389	Norfolk Southern Corp.	3.950%	10/1/42	683	563
CSX Corp.	3.800%	4/15/50	629	488	Norfolk Southern Corp.	4.450%	6/15/45	1,250	1,071

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
LyondellBasell Industries NV	4.625%	2/26/55	2,137	1,679	Equinix Inc.	3.000%	7/15/50	771	489
Martin Marietta Materials Inc.	3.200%	7/15/51	1,775	1,202	Equinix Inc.	2.950%	9/15/51	1,268	793
Mosaic Co.	5.450%	11/15/33	1,181	1,152	Equinix Inc.	3.400%	2/15/52	605	415
Mosaic Co.	4.875%	11/15/41	642	546	ERP Operating LP	4.500%	7/1/44	880	748
Mosaic Co.	5.625%	11/15/43	1,423	1,330	ERP Operating LP	4.000%	8/1/47	700	542
³ Newmont Corp.	5.875%	4/1/35	1,297	1,315	Essex Portfolio LP	4.500%	3/15/48	596	482
Newmont Corp.	6.250%	10/1/39	1,940	2,035	Essex Portfolio LP	2.650%	9/1/50	620	355
Newmont Corp.	4.875%	3/15/42	1,391	1,281	Federal Realty Investment Trust	4.500%	12/1/44	970	762
Newmont Corp.	5.450%	6/9/44	1,165	1,100	Healthpeak Properties Inc.	6.750%	2/1/41	625	643
Nucor Corp.	2.979%	12/15/55	3,600	2,235	Invitation Homes Operating Partnership LP	2.700%	1/15/34	1,100	805
Nutrien Ltd.	4.125%	3/15/35	1,510	1,302	Kilroy Realty LP	2.650%	11/15/33	950	654
Nutrien Ltd.	5.875%	12/1/36	1,325	1,346	Kimco Realty Corp.	4.600%	2/1/33	1,000	920
Nutrien Ltd.	5.625%	12/1/40	1,130	1,092	Kimco Realty Corp.	4.250%	4/1/45	255	194
Nutrien Ltd.	4.900%	6/1/43	1,675	1,478	Kimco Realty Corp.	4.125%	12/1/46	1,000	736
Nutrien Ltd.	5.250%	1/15/45	920	840	Kimco Realty Corp.	4.450%	9/1/47	815	631
Nutrien Ltd.	5.000%	4/1/49	1,725	1,546	Kimco Realty Corp.	3.700%	10/1/49	175	120
Packaging Corp. of America	4.050%	12/15/49	830	637	Mid-America Apartments LP	2.875%	9/15/51	720	462
Packaging Corp. of America	3.050%	10/1/51	764	491	National Retail Properties Inc.	3.500%	4/15/51	1,455	977
Rio Tinto Alcan Inc.	6.125%	12/15/33	75	80	National Retail Properties Inc.	3.000%	4/15/52	1,211	739
Rio Tinto Alcan Inc.	5.750%	6/1/35	1,373	1,405	Omega Healthcare Investors Inc.	3.250%	4/15/33	915	662
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	2,006	1,999	Prologis LP	4.375%	9/15/48	653	558
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	2,275	1,510	Prologis LP	3.050%	3/1/50	980	661
Rio Tinto Finance USA plc	4.750%	3/22/42	1,520	1,426	Prologis LP	3.000%	4/15/50	1,475	986
Rio Tinto Finance USA plc	4.125%	8/21/42	1,371	1,183	Prologis LP	2.125%	10/15/50	1,385	773
RPM International Inc.	5.250%	6/1/45	400	347	Realty Income Corp.	2.850%	12/15/32	1,567	1,273
RPM International Inc.	4.250%	1/15/48	765	574	Realty Income Corp.	1.800%	3/15/33	842	606
Sherwin-Williams Co.	4.550%	8/1/45	2,396	2,022	Realty Income Corp.	4.650%	3/15/47	1,406	1,238
Sherwin-Williams Co.	4.500%	6/1/47	1,308	1,099	Regency Centers LP	4.400%	2/1/47	595	458
Sherwin-Williams Co.	3.800%	8/15/49	1,925	1,441	Regency Centers LP	4.650%	3/15/49	589	473
Sherwin-Williams Co.	3.300%	5/15/50	750	516	Simon Property Group LP	6.750%	2/1/40	1,252	1,349
Sherwin-Williams Co.	2.900%	3/15/52	175	110	Simon Property Group LP	4.750%	3/15/42	1,135	965
Southern Copper Corp.	7.500%	7/27/35	1,770	2,051	Simon Property Group LP	4.250%	10/1/44	646	508
Southern Copper Corp.	6.750%	4/16/40	2,070	2,313	Simon Property Group LP	4.250%	11/30/46	2,145	1,730
Southern Copper Corp.	5.250%	11/8/42	2,718	2,605	Simon Property Group LP	3.250%	9/13/49	1,105	728
Southern Copper Corp.	5.875%	4/23/45	2,090	2,142	Simon Property Group LP	3.800%	7/15/50	685	502
Steel Dynamics Inc.	3.250%	10/15/50	800	520	³ UDR Inc.	1.900%	3/15/33	640	456
Teck Resources Ltd.	6.000%	8/15/40	894	857	UDR Inc.	3.100%	11/1/34	775	600
Teck Resources Ltd.	5.200%	3/1/42	1,240	1,080	Ventas Realty LP	5.700%	9/30/43	850	779
Teck Resources Ltd.	5.400%	2/1/43	530	476	Ventas Realty LP	4.375%	2/1/45	400	311
Vale Overseas Ltd.	8.250%	1/17/34	1,008	1,196	Ventas Realty LP	4.875%	4/15/49	900	749
Vale Overseas Ltd.	6.875%	11/21/36	2,850	3,016	VICI Properties LP	5.625%	5/15/52	1,525	1,349
Vale Overseas Ltd.	6.875%	11/10/39	3,000	3,166	Welltower Inc.	6.500%	3/15/41	905	905
Vulcan Materials Co.	4.500%	6/15/47	2,135	1,784	Welltower Inc.	4.950%	9/1/48	1,095	901
Westlake Corp.	2.875%	8/15/41	500	328	Weyerhaeuser Co.	4.000%	3/9/52	900	682
Westlake Corp.	5.000%	8/15/46	1,365	1,144	WP Carey Inc.	2.250%	4/1/33	1,028	762
Westlake Corp.	4.375%	11/15/47	1,205	910					
Westlake Corp.	3.125%	8/15/51	589	366					
Westlake Corp.	3.375%	8/15/61	875	517					
WRKCo Inc.	3.000%	6/15/33	1,820	1,452					
				129,555	Technology (4.4%)				51,576
Real Estate (0.7%)					Analog Devices Inc.	2.800%	10/1/41	1,520	1,118
Agree LP	2.600%	6/15/33	775	584	Analog Devices Inc.	2.950%	10/1/51	2,095	1,417
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	2,383	1,775	Apple Inc.	2.375%	2/8/41	2,470	1,748
Alexandria Real Estate Equities Inc.	2.950%	3/15/34	1,704	1,387	Apple Inc.	3.850%	5/4/43	6,228	5,411
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	575	487	Apple Inc.	4.450%	5/6/44	2,200	2,086
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	1,670	1,271	Apple Inc.	3.450%	2/9/45	4,195	3,376
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	750	479	Apple Inc.	4.375%	5/13/45	4,214	3,893
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	1,845	1,323	Apple Inc.	4.650%	2/23/46	5,536	5,264
American Homes 4 Rent LP	4.300%	4/15/52	500	369	Apple Inc.	3.850%	8/4/46	4,247	3,616
American Tower Corp.	3.700%	10/15/49	1,040	739	Apple Inc.	3.750%	9/12/47	2,269	1,894
American Tower Corp.	3.100%	6/15/50	1,964	1,254	Apple Inc.	3.750%	11/13/47	2,706	2,259
American Tower Corp.	2.950%	1/15/51	1,410	871	Apple Inc.	2.950%	9/11/49	5,176	3,696
AvalonBay Communities Inc.	5.000%	2/15/33	500	493	Apple Inc.	2.650%	5/11/50	1,879	1,250
³ AvalonBay Communities Inc.	3.900%	10/15/46	740	570	Apple Inc.	2.400%	8/20/50	2,605	1,646
³ AvalonBay Communities Inc.	4.150%	7/1/47	525	419	Apple Inc.	2.650%	2/8/51	7,650	5,105
Camden Property Trust	3.350%	11/1/49	685	477	Apple Inc.	2.700%	8/5/51	3,451	2,305
Corporate Office Properties LP	2.900%	12/1/33	1,524	1,074	Apple Inc.	3.950%	8/8/52	2,050	1,751
Crown Castle Inc.	2.900%	4/1/41	2,097	1,438	Apple Inc.	2.550%	8/20/60	4,358	2,667
Crown Castle Inc.	4.750%	5/15/47	428	364	Apple Inc.	2.800%	2/8/61	4,522	2,902
Crown Castle Inc.	5.200%	2/15/49	1,308	1,175	Apple Inc.	2.850%	8/5/61	2,424	1,580
Crown Castle Inc.	4.000%	11/15/49	1,030	784	Applied Materials Inc.	5.100%	10/1/35	1,760	1,778
Crown Castle Inc.	4.150%	7/1/50	775	597	Applied Materials Inc.	5.850%	6/15/41	1,580	1,726
Crown Castle Inc.	3.250%	1/15/51	1,860	1,215	Applied Materials Inc.	4.350%	4/1/47	823	743
					Applied Materials Inc.	2.750%	6/1/50	1,710	1,168
					⁵ Broadcom Inc.	2.600%	2/15/33	4,195	3,145

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁵	Broadcom Inc.	3.419%	4/15/33	4,791	3,846	Microsoft Corp.	3.950%	8/8/56	605	516
⁵	Broadcom Inc.	3.469%	4/15/34	4,650	3,687	Microsoft Corp.	2.675%	6/1/60	7,032	4,544
⁵	Broadcom Inc.	3.137%	11/15/35	6,275	4,604	Microsoft Corp.	3.041%	3/17/62	4,668	3,252
⁵	Broadcom Inc.	3.187%	11/15/36	4,520	3,262	Moody's Corp.	2.750%	8/19/41	1,400	978
⁵	Broadcom Inc.	4.926%	5/15/37	4,050	3,540	Moody's Corp.	5.250%	7/15/44	1,650	1,585
⁵	Broadcom Inc.	3.500%	2/15/41	5,520	3,952	Moody's Corp.	4.875%	12/17/48	175	158
⁵	Broadcom Inc.	3.750%	2/15/51	3,580	2,497	Moody's Corp.	3.250%	5/20/50	871	600
	Cisco Systems Inc.	5.900%	2/15/39	2,852	3,079	Moody's Corp.	3.750%	2/25/52	900	693
	Cisco Systems Inc.	5.500%	1/15/40	4,175	4,355	Moody's Corp.	3.100%	11/29/61	425	268
	Corning Inc.	4.700%	3/15/37	1,150	1,044	NVIDIA Corp.	3.500%	4/1/40	1,434	1,162
	Corning Inc.	5.750%	8/15/40	1,013	1,005	NVIDIA Corp.	3.500%	4/1/50	2,937	2,223
	Corning Inc.	4.750%	3/15/42	350	311	NVIDIA Corp.	3.700%	4/1/60	1,277	951
	Corning Inc.	5.350%	11/15/48	1,771	1,667	NXP BV	5.000%	1/15/33	2,025	1,911
	Corning Inc.	3.900%	11/15/49	300	219	NXP BV	3.250%	5/11/41	1,245	865
	Corning Inc.	4.375%	11/15/57	1,265	984	NXP BV	3.125%	2/15/42	1,280	863
	Corning Inc.	5.850%	11/15/68	746	686	NXP BV	3.250%	11/30/51	1,190	743
	Corning Inc.	5.450%	11/15/79	1,050	910	Oracle Corp.	4.300%	7/8/34	3,695	3,256
	Dell International LLC	8.100%	7/15/36	1,631	1,829	Oracle Corp.	3.900%	5/15/35	2,651	2,209
⁵	Dell International LLC	3.375%	12/15/41	2,175	1,461	Oracle Corp.	3.850%	7/15/36	2,490	2,037
	Dell International LLC	8.350%	7/15/46	1,764	2,024	Oracle Corp.	3.800%	11/15/37	4,421	3,488
⁵	Dell International LLC	3.450%	12/15/51	2,320	1,435	Oracle Corp.	6.500%	4/15/38	518	538
	Fidelity National Information Services Inc.	3.100%	3/1/41	1,435	994	Oracle Corp.	6.125%	7/8/39	1,384	1,378
	Fidelity National Information Services Inc.	4.500%	8/15/46	281	220	Oracle Corp.	3.600%	4/1/40	5,550	4,098
	Fidelity National Information Services Inc.	5.625%	7/15/52	800	741	Oracle Corp.	5.375%	7/15/40	4,739	4,351
	Fiserv Inc.	4.400%	7/1/49	3,620	2,944	Oracle Corp.	3.650%	3/25/41	4,965	3,671
	Global Payments Inc.	4.150%	8/15/49	1,962	1,402	Oracle Corp.	4.125%	5/15/45	4,475	3,378
	Global Payments Inc.	5.950%	8/15/52	550	500	Oracle Corp.	4.000%	7/15/46	8,095	5,945
	Hewlett Packard Enterprise Co.	6.350%	10/15/45	3,876	3,874	Oracle Corp.	4.000%	11/15/47	1,565	1,149
	HP Inc.	5.500%	1/15/33	2,000	1,881	Oracle Corp.	3.600%	4/1/50	9,521	6,495
	HP Inc.	6.000%	9/15/41	2,432	2,331	Oracle Corp.	3.950%	3/25/51	6,203	4,469
	Intel Corp.	4.600%	3/25/40	1,770	1,607	Oracle Corp.	6.900%	11/9/52	2,275	2,462
	Intel Corp.	2.800%	8/12/41	1,700	1,185	Oracle Corp.	4.375%	5/15/55	2,453	1,884
	Intel Corp.	4.250%	12/15/42	1,125	960	Oracle Corp.	3.850%	4/1/60	4,881	3,265
	Intel Corp.	4.900%	7/29/45	2,100	1,966	Oracle Corp.	4.100%	3/25/61	3,350	2,339
	Intel Corp.	4.100%	5/19/46	3,180	2,589	PayPal Holdings Inc.	3.250%	6/1/50	2,600	1,788
	Intel Corp.	4.100%	5/11/47	1,145	928	PayPal Holdings Inc.	5.050%	6/1/52	1,275	1,164
	Intel Corp.	3.734%	12/8/47	5,797	4,361	PayPal Holdings Inc.	5.250%	6/1/62	1,225	1,120
	Intel Corp.	3.250%	11/15/49	4,010	2,731	QUALCOMM Inc.	4.650%	5/20/35	2,068	2,006
	Intel Corp.	4.750%	3/25/50	1,365	1,190	QUALCOMM Inc.	4.800%	5/20/45	3,364	3,156
	Intel Corp.	3.050%	8/12/51	3,865	2,512	QUALCOMM Inc.	4.300%	5/20/47	2,904	2,518
	Intel Corp.	4.900%	8/5/52	3,000	2,665	QUALCOMM Inc.	4.500%	5/20/52	2,040	1,798
	Intel Corp.	3.100%	2/15/60	1,905	1,188	QUALCOMM Inc.	6.000%	5/20/53	1,350	1,442
	Intel Corp.	3.200%	8/12/61	775	489	S&P Global Inc.	3.250%	12/1/49	1,507	1,101
	Intel Corp.	5.050%	8/5/62	2,550	2,250	⁵ S&P Global Inc.	3.700%	3/1/52	1,125	876
	International Business Machines Corp.	4.150%	5/15/39	5,023	4,325	⁵ S&P Global Inc.	2.300%	8/15/60	1,675	922
	International Business Machines Corp.	5.600%	11/30/39	1,820	1,850	⁵ S&P Global Inc.	3.900%	3/1/62	635	494
	International Business Machines Corp.	2.850%	5/15/40	975	706	Salesforce Inc.	2.700%	7/15/41	1,615	1,154
	International Business Machines Corp.	4.000%	6/20/42	3,915	3,249	Salesforce Inc.	2.900%	7/15/51	2,956	1,969
	International Business Machines Corp.	4.250%	5/15/49	5,808	4,820	Salesforce Inc.	3.050%	7/15/61	3,355	2,172
	International Business Machines Corp.	2.950%	5/15/50	1,235	806	Texas Instruments Inc.	3.875%	3/15/39	2,504	2,209
	International Business Machines Corp.	3.430%	2/9/52	645	455	Texas Instruments Inc.	4.150%	5/15/48	2,988	2,658
	Juniper Networks Inc.	5.950%	3/15/41	945	881	Texas Instruments Inc.	2.700%	9/15/51	1,122	778
	KLA Corp.	5.000%	3/15/49	715	669	TSMC Arizona Corp.	3.125%	10/25/41	1,820	1,393
	KLA Corp.	3.300%	3/1/50	825	598	TSMC Arizona Corp.	3.250%	10/25/51	1,750	1,271
	KLA Corp.	4.950%	7/15/52	2,780	2,609	TSMC Arizona Corp.	4.500%	4/22/52	1,850	1,668
	KLA Corp.	5.250%	7/15/62	1,685	1,624	Verisk Analytics Inc.	5.500%	6/15/45	1,168	1,095
	Kyndryl Holdings Inc.	4.100%	10/15/41	810	478	Verisk Analytics Inc.	3.625%	5/15/50	1,025	710
	Lam Research Corp.	4.875%	3/15/49	2,155	2,060	Utilities (5.8%)				
	Lam Research Corp.	2.875%	6/15/50	1,719	1,164	³ AEP Texas Inc.	4.150%	5/1/49	690	541
	Lam Research Corp.	3.125%	6/15/60	550	362	³ AEP Texas Inc.	3.450%	1/15/50	1,095	775
	Micron Technology Inc.	3.366%	11/1/41	1,185	792	AEP Texas Inc.	3.450%	5/15/51	1,087	769
	Micron Technology Inc.	3.477%	11/1/51	655	408	AEP Texas Inc.	5.250%	5/15/52	1,000	962
	Microsoft Corp.	3.500%	2/12/35	3,095	2,804	AEP Transmission Co. LLC	4.000%	12/1/46	843	666
	Microsoft Corp.	4.200%	11/3/35	545	528	AEP Transmission Co. LLC	3.750%	12/1/47	945	734
	Microsoft Corp.	3.450%	8/8/36	7,190	6,381	AEP Transmission Co. LLC	4.250%	9/15/48	704	582
	Microsoft Corp.	4.100%	2/6/37	1,827	1,733	AEP Transmission Co. LLC	3.800%	6/15/49	715	560
	Microsoft Corp.	4.500%	10/1/40	2,085	2,026	AEP Transmission Co. LLC	3.150%	9/15/49	570	395
	Microsoft Corp.	5.300%	2/8/41	283	302	³ AEP Transmission Co. LLC	3.650%	4/1/50	930	713
	Microsoft Corp.	3.700%	8/8/46	8,620	7,363	³ AEP Transmission Co. LLC	2.750%	8/15/51	780	497
	Microsoft Corp.	2.525%	6/1/50	9,928	6,616	³ AEP Transmission Co. LLC	4.500%	6/15/52	1,012	899
	Microsoft Corp.	2.921%	3/17/52	12,871	9,170	Alabama Power Co.	6.125%	5/15/38	610	648
						Alabama Power Co.	6.000%	3/1/39	891	926

329,414

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Alabama Power Co.	3.850%	12/1/42	359	288	3	CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	1,600	1,188
Alabama Power Co.	4.150%	8/15/44	707	588						
Alabama Power Co.	3.750%	3/1/45	1,067	830	3	CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	700	540
Alabama Power Co.	4.300%	1/2/46	1,341	1,117						
3 Alabama Power Co.	3.700%	12/1/47	1,030	792	3	CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	382	365
3 Alabama Power Co.	4.300%	7/15/48	891	747						
Alabama Power Co.	3.450%	10/1/49	1,069	772		CenterPoint Energy Inc.	3.700%	9/1/49	538	403
Alabama Power Co.	3.125%	7/15/51	1,067	737		CenterPoint Energy Resources Corp.	5.850%	1/15/41	542	545
Alabama Power Co.	3.000%	3/15/52	1,115	743		CenterPoint Energy Resources Corp.	4.100%	9/1/47	625	503
Ameren Illinois Co.	4.150%	3/15/46	937	789		Cleco Corporate Holdings LLC	4.973%	5/1/46	883	747
Ameren Illinois Co.	3.700%	12/1/47	920	731		Cleveland Electric Illuminating Co.	5.950%	12/15/36	538	534
Ameren Illinois Co.	4.500%	3/15/49	899	829		CMS Energy Corp.	4.875%	3/1/44	540	491
Ameren Illinois Co.	3.250%	3/15/50	746	539		Commonwealth Edison Co.	5.900%	3/15/36	870	910
Ameren Illinois Co.	2.900%	6/15/51	644	431		Commonwealth Edison Co.	6.450%	1/15/38	1,250	1,374
Ameren Illinois Co.	5.900%	12/1/52	625	687		Commonwealth Edison Co.	3.800%	10/1/42	125	102
American Electric Power Co. Inc.	3.250%	3/1/50	810	546		Commonwealth Edison Co.	4.600%	8/15/43	1,415	1,276
American Water Capital Corp.	6.593%	10/15/37	1,174	1,296		Commonwealth Edison Co.	4.700%	1/15/44	1,650	1,500
American Water Capital Corp.	4.300%	12/1/42	1,035	900		Commonwealth Edison Co.	3.700%	3/1/45	810	631
American Water Capital Corp.	4.300%	9/1/45	725	617		Commonwealth Edison Co.	3.650%	6/15/46	2,100	1,590
American Water Capital Corp.	3.750%	9/1/47	1,646	1,282	3	Commonwealth Edison Co.	3.750%	8/15/47	673	526
American Water Capital Corp.	4.200%	9/1/48	563	472		Commonwealth Edison Co.	4.000%	3/1/48	1,426	1,175
American Water Capital Corp.	4.150%	6/1/49	545	450		Commonwealth Edison Co.	4.000%	3/1/49	1,275	1,036
American Water Capital Corp.	3.450%	5/1/50	1,890	1,395	3	Commonwealth Edison Co.	3.200%	11/15/49	952	678
American Water Capital Corp.	3.250%	6/1/51	1,375	985		Commonwealth Edison Co.	3.000%	3/1/50	688	474
Appalachian Power Co.	7.000%	4/1/38	1,023	1,142	3	Commonwealth Edison Co.	3.125%	3/15/51	1,030	718
Appalachian Power Co.	4.400%	5/15/44	708	583		Commonwealth Edison Co.	2.750%	9/1/51	720	463
Appalachian Power Co.	4.450%	6/1/45	718	590	3	Commonwealth Edison Co.	4.300%	4/15/44	297	255
3 Appalachian Power Co.	4.500%	3/1/49	796	659	3	Connecticut Light & Power Co.	4.000%	4/1/48	1,770	1,479
3 Appalachian Power Co.	3.700%	5/1/50	920	675		Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	1,070	1,053
Arizona Public Service Co.	5.050%	9/1/41	520	490	3	Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	770	778
Arizona Public Service Co.	4.500%	4/1/42	825	676		Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	1,245	1,307
Arizona Public Service Co.	4.350%	11/15/45	1,005	791	3	Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	960	1,053
Arizona Public Service Co.	3.750%	5/15/46	1,260	885		Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	1,140	1,116
Arizona Public Service Co.	4.200%	8/15/48	850	650	3	Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	665	659
Arizona Public Service Co.	4.250%	3/1/49	632	482		Consolidated Edison Co. of New York Inc.	4.200%	3/15/42	810	678
Arizona Public Service Co.	3.500%	12/1/49	350	239	3	Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	1,121	966
Arizona Public Service Co.	3.350%	5/15/50	200	133		Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	1,149	983
Atmos Energy Corp.	5.500%	6/15/41	950	940		Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	1,225	953
Atmos Energy Corp.	4.150%	1/15/43	1,065	890	3	Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	1,022	791
Atmos Energy Corp.	4.125%	10/15/44	542	446		Consolidated Edison Co. of New York Inc.	4.650%	12/1/48	1,180	1,035
Atmos Energy Corp.	4.300%	10/1/48	470	398	3	Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	2,270	1,847
Atmos Energy Corp.	4.125%	3/15/49	904	741		Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	505	402
Atmos Energy Corp.	3.375%	9/15/49	1,660	1,214	3	Consolidated Edison Co. of New York Inc.	3.200%	12/1/51	1,068	742
Atmos Energy Corp.	2.850%	2/15/52	1,225	799		Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	1,246	1,351
Atmos Energy Corp.	5.750%	10/15/52	985	1,035	3	Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	1,201	1,026
Avista Corp.	4.350%	6/1/48	668	559		Consolidated Edison Co. of New York Inc.	4.350%	5/1/33	865	763
Avista Corp.	4.000%	4/1/52	702	557	3	Consolidated Edison Co. of New York Inc.	4.200%	9/15/46	1,045	796
Baltimore Gas & Electric Co.	6.350%	10/1/36	410	438		CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	570	640
Baltimore Gas & Electric Co.	3.500%	8/15/46	1,068	802	3	CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	695	551
Baltimore Gas & Electric Co.	3.750%	8/15/47	1,240	958		CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	719	645
Baltimore Gas & Electric Co.	4.250%	9/15/48	675	568	3	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	1,562	1,285
Baltimore Gas & Electric Co.	3.200%	9/15/49	690	489		CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	1,881	1,641
Baltimore Gas & Electric Co.	2.900%	6/15/50	291	194	3					
Berkshire Hathaway Energy Co.	6.125%	4/1/36	3,217	3,380						
Berkshire Hathaway Energy Co.	5.950%	5/15/37	1,119	1,158						
Berkshire Hathaway Energy Co.	5.150%	11/15/43	1,133	1,081	3					
Berkshire Hathaway Energy Co.	4.500%	2/1/45	906	788						
Berkshire Hathaway Energy Co.	3.800%	7/15/48	1,556	1,203						
Berkshire Hathaway Energy Co.	4.450%	1/15/49	2,748	2,378						
Berkshire Hathaway Energy Co.	4.250%	10/15/50	1,752	1,461						
Berkshire Hathaway Energy Co.	2.850%	5/15/51	530	349						
5 Berkshire Hathaway Energy Co.	4.600%	5/1/53	1,886	1,658						
Black Hills Corp.	4.350%	5/1/33	865	763	3					
Black Hills Corp.	4.200%	9/15/46	1,045	796						
3 CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	570	640	3					
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	695	551						
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	719	645						
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	1,562	1,285	3					
3 CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	1,881	1,641						

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
					Duke Energy Progress LLC	4.100%	3/15/43	710	596
					Duke Energy Progress LLC	4.150%	12/1/44	899	752
					Duke Energy Progress LLC	4.200%	8/15/45	1,489	1,249
					Duke Energy Progress LLC	3.700%	10/15/46	690	528
					Duke Energy Progress LLC	3.600%	9/15/47	1,190	897
					Duke Energy Progress LLC	2.500%	8/15/50	425	257
					Duke Energy Progress LLC	2.900%	8/15/51	1,275	840
					Duke Energy Progress LLC	4.000%	4/1/52	937	755
					El Paso Electric Co.	6.000%	5/15/35	978	951
					El Paso Electric Co.	5.000%	12/1/44	540	471
					Emera US Finance LP	4.750%	6/15/46	2,257	1,756
					Entergy Arkansas LLC	4.200%	4/1/49	382	316
					Entergy Arkansas LLC	2.650%	6/15/51	995	611
					Entergy Arkansas LLC	3.350%	6/15/52	660	463
					Entergy Corp.	3.750%	6/15/50	1,140	844
					Entergy Louisiana LLC	4.000%	3/15/33	1,238	1,116
					Entergy Louisiana LLC	4.950%	1/15/45	1,491	1,331
					Entergy Louisiana LLC	4.200%	9/1/48	2,346	1,932
					Entergy Louisiana LLC	4.200%	4/1/50	1,602	1,305
					Entergy Louisiana LLC	2.900%	3/15/51	1,067	692
					Entergy Louisiana LLC	4.750%	9/15/52	550	496
					Entergy Mississippi LLC	3.850%	6/1/49	2,082	1,600
					Entergy Texas Inc.	4.500%	3/30/39	550	480
					Entergy Texas Inc.	3.550%	9/30/49	1,221	883
					Essential Utilities Inc.	4.276%	5/1/49	640	519
					Essential Utilities Inc.	3.351%	4/15/50	1,069	734
					Essential Utilities Inc.	5.300%	5/1/52	1,025	965
					Evergy Kansas Central Inc.	4.125%	3/1/42	718	596
					Evergy Kansas Central Inc.	4.100%	4/1/43	760	626
					Evergy Kansas Central Inc.	4.250%	12/1/45	857	698
					Evergy Kansas Central Inc.	3.450%	4/15/50	525	381
					Evergy Metro Inc.	5.300%	10/1/41	915	877
					Evergy Metro Inc.	4.200%	6/15/47	632	513
					Evergy Metro Inc.	4.200%	3/15/48	630	500
					Evergy Metro Inc.	4.125%	4/1/49	1,100	885
					Exelon Corp.	4.950%	6/15/35	75	72
					Exelon Corp.	5.625%	6/15/35	975	993
					Exelon Corp.	5.100%	6/15/45	1,308	1,215
					Exelon Corp.	4.450%	4/15/46	1,933	1,639
					Exelon Corp.	4.700%	4/15/50	1,768	1,553
					Exelon Corp.	4.100%	3/15/52	770	619
					Florida Power & Light Co.	5.625%	4/1/34	929	966
					Florida Power & Light Co.	4.950%	6/1/35	870	855
					Florida Power & Light Co.	5.650%	2/1/37	843	860
					Florida Power & Light Co.	5.950%	2/1/38	760	808
					Florida Power & Light Co.	5.960%	4/1/39	955	1,018
					Florida Power & Light Co.	5.690%	3/1/40	1,084	1,124
					Florida Power & Light Co.	5.250%	2/1/41	1,260	1,256
					Florida Power & Light Co.	4.050%	6/1/42	1,069	921
					Florida Power & Light Co.	3.800%	12/15/42	1,225	1,012
					Florida Power & Light Co.	4.050%	10/1/44	1,347	1,144
					Florida Power & Light Co.	3.700%	12/1/47	1,415	1,141
					Florida Power & Light Co.	3.950%	3/1/48	1,923	1,597
					Florida Power & Light Co.	4.125%	6/1/48	920	783
					Florida Power & Light Co.	3.150%	10/1/49	1,472	1,069
					Florida Power & Light Co.	2.875%	12/4/51	1,500	1,021
					Georgia Power Co.	4.750%	9/1/40	1,270	1,150
					Georgia Power Co.	4.300%	3/15/42	1,538	1,318
					Georgia Power Co.	4.300%	3/15/43	1,410	1,176
					Georgia Power Co.	3.700%	1/30/50	1,630	1,219
					Georgia Power Co.	3.250%	3/15/51	805	555
					Iberdrola International BV	6.750%	7/15/36	837	889
					Idaho Power Co.	4.200%	3/1/48	863	709
					Indiana Michigan Power Co.	4.550%	3/15/46	1,125	943
					Indiana Michigan Power Co.	3.750%	7/1/47	835	618
					Indiana Michigan Power Co.	3.250%	5/1/51	1,250	855
					Interstate Power & Light Co.	6.250%	7/15/39	574	592
					Interstate Power & Light Co.	3.700%	9/15/46	790	572
					Interstate Power & Light Co.	3.100%	11/30/51	855	558
					ITC Holdings Corp.	5.300%	7/1/43	617	551
					John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	967	911
					Kentucky Utilities Co.	5.125%	11/1/40	1,342	1,271
3					Constellation Energy Generation LLC	6.250%	10/1/39	1,105	1,130
					Constellation Energy Generation LLC	5.600%	6/15/42	2,136	2,058
					Consumers Energy Co.	3.950%	5/15/43	700	579
					Consumers Energy Co.	3.250%	8/15/46	1,122	815
					Consumers Energy Co.	3.950%	7/15/47	627	511
					Consumers Energy Co.	4.050%	5/15/48	1,069	891
					Consumers Energy Co.	4.350%	4/15/49	981	865
					Consumers Energy Co.	3.750%	2/15/50	567	446
					Consumers Energy Co.	3.100%	8/15/50	750	524
					Consumers Energy Co.	3.500%	8/1/51	1,083	826
					Consumers Energy Co.	2.650%	8/15/52	600	378
					Consumers Energy Co.	4.200%	9/1/52	1,010	868
					Consumers Energy Co.	2.500%	5/1/60	961	546
					Dayton Power & Light Co.	3.950%	6/15/49	780	607
					Delmarva Power & Light Co.	4.150%	5/15/45	1,543	1,249
					Dominion Energy Inc.	6.300%	3/15/33	540	569
					Dominion Energy Inc.	5.250%	8/1/33	1,225	1,200
					Dominion Energy Inc.	5.950%	6/15/35	915	920
					Dominion Energy Inc.	3.300%	4/15/41	879	651
					Dominion Energy Inc.	4.900%	8/1/41	888	785
					Dominion Energy Inc.	4.050%	9/15/42	785	616
					Dominion Energy Inc.	4.700%	12/1/44	672	572
					Dominion Energy Inc.	4.600%	3/15/49	760	647
					Dominion Energy Inc.	4.850%	8/15/52	1,424	1,237
					Dominion Energy South Carolina Inc.	5.300%	5/15/33	831	837
					Dominion Energy South Carolina Inc.	6.050%	1/15/38	985	1,033
					Dominion Energy South Carolina Inc.	5.450%	2/1/41	990	973
					Dominion Energy South Carolina Inc.	4.600%	6/15/43	745	664
					Dominion Energy South Carolina Inc.	5.100%	6/1/65	456	424
3					DTE Electric Co.	4.000%	4/1/43	790	658
					DTE Electric Co.	4.300%	7/1/44	510	441
					DTE Electric Co.	3.700%	3/15/45	515	409
					DTE Electric Co.	3.700%	6/1/46	1,585	1,234
					DTE Electric Co.	3.750%	8/15/47	662	522
3					DTE Electric Co.	4.050%	5/15/48	1,205	1,004
					DTE Electric Co.	3.950%	3/1/49	695	572
					DTE Electric Co.	2.950%	3/1/50	872	598
3					DTE Electric Co.	3.250%	4/1/51	1,275	920
					Duke Energy Carolinas LLC	6.100%	6/1/37	857	894
					Duke Energy Carolinas LLC	6.000%	1/15/38	470	493
					Duke Energy Carolinas LLC	6.050%	4/15/38	500	528
					Duke Energy Carolinas LLC	5.300%	2/15/40	1,348	1,335
					Duke Energy Carolinas LLC	4.250%	12/15/41	1,275	1,103
					Duke Energy Carolinas LLC	4.000%	9/30/42	1,155	955
					Duke Energy Carolinas LLC	3.750%	6/1/45	475	369
					Duke Energy Carolinas LLC	3.875%	3/15/46	1,440	1,137
					Duke Energy Carolinas LLC	3.700%	12/1/47	1,075	830
					Duke Energy Carolinas LLC	3.950%	3/15/48	2,035	1,639
					Duke Energy Carolinas LLC	3.200%	8/15/49	1,820	1,284
					Duke Energy Carolinas LLC	3.450%	4/15/51	1,180	869
					Duke Energy Corp.	3.300%	6/15/41	1,346	985
					Duke Energy Corp.	3.750%	9/1/46	3,177	2,367
					Duke Energy Corp.	3.950%	8/15/47	1,068	812
					Duke Energy Corp.	4.200%	6/15/49	1,335	1,059
					Duke Energy Corp.	3.500%	6/15/51	1,320	927
					Duke Energy Corp.	5.000%	8/15/52	2,245	2,014
					Duke Energy Florida LLC	6.350%	9/15/37	904	974
					Duke Energy Florida LLC	6.400%	6/15/38	634	698
					Duke Energy Florida LLC	5.650%	4/1/40	1,150	1,161
					Duke Energy Florida LLC	3.400%	10/1/46	1,447	1,041
					Duke Energy Florida LLC	4.200%	7/15/48	1,520	1,279
					Duke Energy Florida LLC	3.000%	12/15/51	1,175	801
					Duke Energy Florida LLC	5.950%	11/15/52	1,020	1,092
					Duke Energy Indiana LLC	6.120%	10/15/35	876	898
					Duke Energy Indiana LLC	6.350%	8/15/38	883	956
3					Duke Energy Indiana LLC	4.900%	7/15/43	1,140	1,054
					Duke Energy Indiana LLC	3.750%	5/15/46	1,050	817
3					Duke Energy Indiana LLC	3.250%	10/1/49	1,661	1,158
					Duke Energy Indiana LLC	2.750%	4/1/50	325	205
					Duke Energy Ohio Inc.	3.700%	6/15/46	824	610
					Duke Energy Ohio Inc.	4.300%	2/1/49	696	574
					Duke Energy Progress LLC	6.300%	4/1/38	1,111	1,196
					Duke Energy Progress LLC	4.100%	5/15/42	779	656

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Republic of Peru	3.000%	1/15/34	5,368	4,243	California GO	4.500%	4/1/33	1,425	1,370
³ Republic of Peru	6.550%	3/14/37	2,267	2,397	California GO	7.500%	4/1/34	3,385	4,089
³ Republic of Peru	3.300%	3/11/41	1,080	788	California GO	4.600%	4/1/38	1,350	1,271
Republic of Peru	5.625%	11/18/50	5,761	5,716	California GO	7.550%	4/1/39	5,320	6,659
³ Republic of Peru	3.550%	3/10/51	765	546	California GO	7.300%	10/1/39	2,905	3,529
³ Republic of Peru	2.780%	12/1/60	2,345	1,377	California GO	7.350%	11/1/39	1,650	2,014
³ Republic of Peru	3.600%	1/15/72	3,025	1,977	California GO	7.625%	3/1/40	2,365	2,987
³ Republic of Peru	3.230%	7/28/21	1,840	1,078	California GO	7.600%	11/1/40	3,710	4,753
Republic of the Philippines	5.609%	4/13/33	990	1,045	California Health Facilities Financing Authority Revenue	4.353%	6/1/41	200	177
Republic of the Philippines	6.375%	10/23/34	2,918	3,233	California State University Systemwide Revenue	3.899%	11/1/47	200	170
Republic of the Philippines	5.000%	1/13/37	1,655	1,610	California State University Systemwide Revenue	2.897%	11/1/51	650	458
Republic of the Philippines	3.950%	1/20/40	5,944	5,033	California State University Systemwide Revenue	2.975%	11/1/51	1,385	958
Republic of the Philippines	3.700%	3/1/41	2,015	1,642	California State University Systemwide Revenue	2.719%	11/1/52	725	489
Republic of the Philippines	3.700%	2/2/42	3,605	2,926	California State University Systemwide Revenue	2.939%	11/1/52	725	490
Republic of the Philippines	2.950%	5/5/45	3,419	2,466	Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	800	834
Republic of the Philippines	2.650%	12/10/45	2,485	1,671	Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	650	442
Republic of the Philippines	3.200%	7/6/46	3,565	2,602	Chicago IL GO Prere.	7.045%	1/1/23	80	80
Republic of the Philippines	4.200%	3/29/47	1,900	1,626	Chicago IL GO	7.045%	1/1/29	515	523
Republic of the Philippines	5.950%	10/13/47	600	642	Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	1,245	1,315
State of Israel	4.500%	1/30/43	3,818	3,554	Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	650	727
State of Israel	4.125%	1/17/48	1,770	1,554	Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	300	264
State of Israel	3.375%	1/15/50	3,732	2,857	Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	690	608
State of Israel	3.875%	7/3/50	4,115	3,450	Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	3,870	4,289
State of Israel	4.500%	4/3/20	1,363	1,191	Clark County NV Airport System Revenue	6.820%	7/1/45	800	941
³ United Mexican States	7.500%	4/8/33	3,007	3,366	Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	1,000	877
³ United Mexican States	4.875%	5/19/33	1,255	1,154	Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	975	803
³ United Mexican States	3.500%	2/12/34	5,355	4,294	Commonwealth Financing Authority Pennsylvania Revenue	2.991%	6/1/42	670	483
³ United Mexican States	6.750%	9/27/34	250	262	Cook County IL GO	6.229%	11/15/34	925	996
³ United Mexican States	6.050%	1/11/40	6,474	6,279	Dallas County TX Hospital District Revenue	5.621%	8/15/44	850	901
³ United Mexican States	4.280%	8/14/41	8,295	6,414	Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	1,045	1,143
³ United Mexican States	4.750%	3/8/44	7,444	6,013	Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	990	958
United Mexican States	5.550%	1/21/45	3,445	3,091	Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	715	778
United Mexican States	4.600%	1/23/46	4,176	3,248	Dallas TX Independent School District GO	6.450%	2/15/35	1,495	1,498
United Mexican States	4.350%	1/15/47	2,578	1,933	Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	955	776
United Mexican States	4.600%	2/10/48	3,611	2,795	Dallas-Fort Worth TX International Airport Revenue	3.089%	11/1/40	625	486
³ United Mexican States	4.500%	1/31/50	4,160	3,166	Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	1,375	1,030
³ United Mexican States	5.000%	4/27/51	4,652	3,785	Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	625	449
³ United Mexican States	4.400%	2/12/52	5,005	3,681	Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	400	360
³ United Mexican States	3.771%	5/24/61	5,707	3,625	District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	1,000	1,039
³ United Mexican States	5.750%	10/12/10	4,716	3,975	District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	725	627
Total Sovereign Bonds (Cost \$295,073)				231,493	East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	850	928
Taxable Municipal Bonds (3.0%)					Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	1,165	880
Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	750	558	Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	2,111	2,258
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	675	812					
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	755	813					
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	645	788					
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	5.939%	2/15/47	395	411					
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	1,270	1,634					
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	670	783					
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	2,285	2,591					
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	1,480	1,819					
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	910	1,111					
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	750	500					
Broward County FL Airport System Revenue	3.477%	10/1/43	745	564					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	1,951	2,106	Massachusetts GO	5.456%	12/1/39	1,485	1,559
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	525	532	Massachusetts GO	2.813%	9/1/43	845	610
Georgia Water & Wastewater Revenue	2.257%	11/1/35	500	378	Massachusetts GO	2.900%	9/1/49	580	401
Golden State Tobacco Securitization Corp. California Revenue	2.746%	6/1/34	600	482	Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	1,005	1,029
Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	500	399	Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	960	775
Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	1,000	775	Massachusetts Transportation Fund Revenue	5.731%	6/1/40	865	893
Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	750	562	Massachusetts Water Resources Authority Revenue	2.823%	8/1/41	600	441
Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	800	592	Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	675	754
Golden State Tobacco Securitization Corp. California Revenue	3.000%	6/1/46	975	902	Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	730	897
Golden State Tobacco Securitization Corp. California Revenue	4.214%	6/1/50	1,450	1,131	Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	1,605	1,417
Grand Parkway Transportation Corp. Texas System Toll Revenue	5.184%	10/1/42	875	896	Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	605	485
Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	2,000	1,418	Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	350	293
Great Lakes Michigan Water Authority Sewage Disposal System Revenue	3.056%	7/1/39	575	442	Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	1,170	938
Houston TX GO	3.961%	3/1/47	1,135	979	Michigan State University Revenue	4.165%	8/15/22	1,000	737
Idaho Energy Resources Authority Transmission Facilities Revenue (Bonnevillle Cooperation Project No.2)	2.861%	9/1/46	400	272	Michigan Strategic Fund Limited Obligation Revenue	3.225%	9/1/47	700	504
Illinois GO	5.100%	6/1/33	15,185	14,574	Mississippi GO	5.245%	11/1/34	700	714
Illinois GO	6.630%	2/1/35	820	831	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	1,000	731
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	790	848	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	575	441
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	1,050	1,013	New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.081%	6/15/39	650	538
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	700	547	New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	805	866
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	775	754	New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.131%	6/15/42	920	739
Kansas Development Finance Authority Revenue	4.927%	4/15/45	800	756	New Jersey Turnpike Authority Revenue	7.414%	1/1/40	2,464	3,054
Kansas Development Finance Authority Revenue	2.774%	5/1/51	600	405	New Jersey Turnpike Authority Revenue	7.102%	1/1/41	3,660	4,413
Los Angeles CA Community College District GO	6.750%	8/1/49	1,190	1,479	New York City NY GO	5.517%	10/1/37	775	798
Los Angeles CA Department of Airports International Revenue	4.242%	5/15/48	500	418	New York City NY GO	6.271%	12/1/37	750	822
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	575	615	New York City NY GO	5.263%	10/1/52	300	301
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	1,225	1,442	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	625	676
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	925	1,094	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	730	786
Los Angeles CA Unified School District GO	5.750%	7/1/34	1,960	2,047	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	600	662
Los Angeles CA Unified School District GO	6.758%	7/1/34	2,065	2,310	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	530	588
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	1,025	1,077	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	935	972
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	700	859	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	985	1,078
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.145%	2/1/33	1,400	1,326	New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	600	621
Louisville & Jefferson County KY Metropolitan Sewer District Sewer & Drainage System Revenue	6.250%	5/15/43	795	884	New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	700	719
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	750	534					
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	575	376					
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	850	895					
Massachusetts GO	2.663%	9/1/39	987	783					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
New York City NY Transitional Finance Authority Future Tax Revenue	5.572%	11/1/38	850	872	Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	800	566
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	815	785	Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	1,720	1,622
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	40	41	Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	900	581
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	40	42	Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	3,445	2,989
New York Metropolitan Transportation Authority Revenue (Climate Bond Certified)	5.175%	11/15/49	2,100	1,812	Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	1,050	973
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	1,490	1,825	Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	635	414
New York State Dormitory Authority Revenue	3.142%	7/1/43	370	281	Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	710	779
New York State Dormitory Authority Revenue (Personal Income Tax)	2.202%	3/15/34	1,000	762	Rutgers State University New Jersey Revenue	5.665%	5/1/40	660	679
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	1,830	1,877	Rutgers State University New Jersey Revenue	3.270%	5/1/43	400	301
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	770	797	Rutgers State University New Jersey Revenue	3.915%	5/1/19	705	466
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	600	442	Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	1,190	960
New York State Thruway Authority General Revenue	2.900%	1/1/35	635	521	Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	725	558
New York State Thruway Authority General Revenue	3.500%	1/1/42	1,100	860	Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	650	584
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	775	710	Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	1,120	1,093
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	1,050	1,078	San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	750	814
North Texas Tollway Authority System Revenue	3.011%	1/1/43	250	187	San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	550	586
North Texas Tollway Authority System Revenue	6.718%	1/1/49	1,610	1,908	San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	750	695
Ohio State University General Receipts Revenue	4.910%	6/1/40	1,250	1,253	San Antonio TX Electric & Gas Systems Revenue	2.905%	2/1/48	675	475
Ohio State University General Receipts Revenue	3.798%	12/1/46	650	544	San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	765	838
Ohio State University General Receipts Revenue	4.800%	6/1/11	872	718	San Diego County CA Water Authority Revenue	6.138%	5/1/49	1,175	1,300
Ohio Turnpike Commission Revenue	3.216%	2/15/48	975	695	San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	915	1,109
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	1,125	1,114	San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	775	679
Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	1,000	908	South Carolina Public Service Authority Revenue	6.454%	1/1/50	800	831
Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	1,140	1,043	Texas GO	5.517%	4/1/39	2,165	2,287
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	780	837	Texas GO	3.211%	4/1/44	1,300	1,030
Oregon GO	3.424%	3/1/60	650	450	Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	1,525	1,155
Pennsylvania State University Revenue	2.790%	9/1/43	750	535	Texas Transportation Commission GO	4.681%	4/1/40	450	437
Pennsylvania State University Revenue	2.840%	9/1/50	780	512	Texas Transportation Commission GO	2.562%	4/1/42	660	487
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	920	924	Texas Transportation Commission GO	2.472%	10/1/44	1,000	682
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	625	437	Texas Transportation Commission State Highway Revenue	4.000%	10/1/33	685	623
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	875	914	Tucson City AZ COP	2.856%	7/1/47	725	484
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	715	747	University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	1,075	1,222
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	1,000	970	University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	675	767
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	875	872	University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	1,425	941
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	675	556	University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	700	612
					University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	1,560	1,011
					University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	565	355
					University of California Revenue	5.770%	5/15/43	980	1,031
					University of California Revenue	5.946%	5/15/45	600	632
					University of California Revenue	3.071%	5/15/51	1,000	669
					University of California Revenue	4.858%	5/15/12	1,440	1,214

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Revenue	4.767%	5/15/15	900	734
University of Michigan Revenue	2.437%	4/1/40	905	651
University of Michigan Revenue	2.562%	4/1/50	500	324
University of Michigan Revenue	3.504%	4/1/52	600	468
University of Michigan Revenue	3.504%	4/1/52	500	389
University of Michigan Revenue	4.454%	4/1/22	2,300	1,865
University of Nebraska Student Fee Revenue	3.037%	10/1/49	775	543
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	725	443
University of Texas Financing System Revenue	4.794%	8/15/46	1,075	1,062
University of Texas Financing System Revenue	3.354%	8/15/47	800	615
University of Texas Financing System Revenue	2.439%	8/15/49	600	377
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	690	543
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	1,000	732
University of Virginia Revenue	2.256%	9/1/50	1,675	1,022
University of Virginia Revenue	4.179%	9/1/17	975	744
Washington GO	5.140%	8/1/40	860	868
⁹ Westchester County NY Local Development Corp. Revenue (Westchester Medical Center)	3.846%	11/1/50	80	55
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	875	786
Total Taxable Municipal Bonds (Cost \$242,540)				224,657

Shares

Temporary Cash Investments (0.5%)			
Money Market Fund (0.5%)			
¹⁰ Vanguard Market Liquidity Fund (Cost \$35,457)	4.334%	354,639	35,460
Total Investments (99.2%) (Cost \$9,494,040)			7,361,460
Other Assets and Liabilities—Net (0.8%)			60,687
Net Assets (100%)			7,422,147

Cost is in \$000.

* See Note A in Notes to Financial Statements.

1 Securities with a value of \$716,000 have been segregated as initial margin for open futures contracts.

2 U.S. government-guaranteed.

3 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

4 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2022, the aggregate value was \$81,175,000, representing 1.1% of net assets.

6 Guaranteed by the Federal Republic of Germany.

7 Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.

8 Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.

9 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.

10 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

Prere.—Prerefunded.

SO—Special Obligation.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
Long U.S. Treasury Bond	March 2023	139	17,423	1
Short Futures Contracts				
Ultra Long U.S. Treasury Bond	March 2023	(45)	(6,044)	221
				222

Statement of Assets and Liabilities

As of December 31, 2022

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$9,458,583)	7,326,000
Affiliated Issuers (Cost \$35,457)	35,460
Total Investments in Securities	7,361,460
Investment in Vanguard	273
Cash	759
Receivables for Investment Securities Sold	17,648
Receivables for Accrued Income	81,658
Receivables for Capital Shares Issued	636
Other Assets	9
Total Assets	7,462,443
Liabilities	
Payables for Investment Securities Purchased	35,974
Payables for Capital Shares Redeemed	3,199
Payables for Distributions	939
Payables to Vanguard	164
Variation Margin Payable—Futures Contracts	20
Total Liabilities	40,296
Net Assets	7,422,147

At December 31, 2022, net assets consisted of:

Paid-in Capital	9,977,621
Total Distributable Earnings (Loss)	(2,555,474)
Net Assets	7,422,147

ETF Shares—Net Assets

Applicable to 58,300,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,217,842
Net Asset Value Per Share—ETF Shares	\$72.35

Admiral Shares—Net Assets

Applicable to 171,450,528 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,884,195
Net Asset Value Per Share—Admiral Shares	\$10.99

Institutional Shares—Net Assets

Applicable to 87,661,183 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	963,370
Net Asset Value Per Share—Institutional Shares	\$10.99

Institutional Plus Shares—Net Assets

Applicable to 32,461,855 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	356,740
Net Asset Value Per Share—Institutional Plus Shares	\$10.99

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Operations

	Year Ended December 31, 2022
	(\$000)
Investment Income	
Income	
Interest ¹	311,007
Total Income	311,007
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	170
Management and Administrative—ETF Shares	1,148
Management and Administrative—Admiral Shares	1,334
Management and Administrative—Institutional Shares	499
Management and Administrative—Institutional Plus Shares	269
Marketing and Distribution—ETF Shares	237
Marketing and Distribution—Admiral Shares	74
Marketing and Distribution—Institutional Shares	32
Marketing and Distribution—Institutional Plus Shares	15
Custodian Fees	46
Auditing Fees	38
Shareholders' Reports—ETF Shares	323
Shareholders' Reports—Admiral Shares	62
Shareholders' Reports—Institutional Shares	1
Shareholders' Reports—Institutional Plus Shares	1
Trustees' Fees and Expenses	3
Other Expenses	27
Total Expenses	4,279
Expenses Paid Indirectly	(24)
Net Expenses	4,255
Net Investment Income	306,752
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(399,914)
Futures Contracts	(8,516)
Realized Net Gain (Loss)	(408,430)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(2,907,562)
Futures Contracts	(136)
Change in Unrealized Appreciation (Depreciation)	(2,907,698)
Net Increase (Decrease) in Net Assets Resulting from Operations	(3,009,376)

1 Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$746,000, \$12,000, less than \$1,000, and \$3,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes (\$3,095,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2022 (\$000)	2021 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	306,752	323,620
Realized Net Gain (Loss)	(408,430)	302,040
Change in Unrealized Appreciation (Depreciation)	(2,907,698)	(963,457)
Net Increase (Decrease) in Net Assets Resulting from Operations	(3,009,376)	(337,797)
Distributions		
ETF Shares	(168,531)	(191,864)
Admiral Shares	(79,625)	(97,956)
Institutional Shares	(41,305)	(50,563)
Institutional Plus Shares	(27,818)	(39,219)
Total Distributions	(317,279)	(379,602)
Capital Share Transactions		
ETF Shares	(313,580)	797,570
Admiral Shares	(117,312)	(240,144)
Institutional Shares	(105,658)	(51,596)
Institutional Plus Shares	(369,816)	(218,150)
Net Increase (Decrease) from Capital Share Transactions	(906,366)	287,680
Total Increase (Decrease)	(4,233,021)	(429,719)
Net Assets		
Beginning of Period	11,655,168	12,084,887
End of Period	7,422,147	11,655,168

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$103.14	\$109.58	\$99.92	\$87.08	\$94.91
Investment Operations					
Net Investment Income ¹	2.916	2.966	3.242	3.445	3.461
Net Realized and Unrealized Gain (Loss) on Investments	(30.687) ²	(5.939) ²	12.817	12.976	(7.728)
Total from Investment Operations	(27.771)	(2.973)	16.059	16.421	(4.267)
Distributions					
Dividends from Net Investment Income	(2.915)	(2.955)	(3.236)	(3.409)	(3.420)
Distributions from Realized Capital Gains	(.104)	(.512)	(3.163)	(.172)	(.143)
Total Distributions	(3.019)	(3.467)	(6.399)	(3.581)	(3.563)
Net Asset Value, End of Period	\$72.35	\$103.14	\$109.58	\$99.92	\$87.08
Total Return	-27.20%	-2.63%	16.24%	19.09%	-4.46%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$4,218	\$6,271	\$5,808	\$4,357	\$2,708
Ratio of Total Expenses to Average Net Assets	0.04% ³	0.04%	0.05%	0.05%	0.07%
Ratio of Net Investment Income to Average Net Assets	3.54%	2.88%	2.96%	3.58%	3.93%
Portfolio Turnover Rate ⁴	25%	30%	48%	33%	38%

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.01 and \$.02.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,			February 7, 2019 ¹ to December 31, 2019
	2022	2021	2020	
Net Asset Value, Beginning of Period	\$15.67	\$16.65	\$15.18	\$13.48
Investment Operations				
Net Investment Income ²	.439	.446	.490	.465
Net Realized and Unrealized Gain (Loss) on Investments	(4.664)	(.902)	1.950	1.728
Total from Investment Operations	(4.225)	(.456)	2.440	2.193
Distributions				
Dividends from Net Investment Income	(.439)	(.446)	(.490)	(.467)
Distributions from Realized Capital Gains	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.455)	(.524)	(.970)	(.493)
Net Asset Value, End of Period	\$10.99	\$15.67	\$16.65	\$15.18
Total Return³	-27.22%	-2.66%	16.23%	16.43%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,884	\$2,831	\$3,267	\$2,998
Ratio of Total Expenses to Average Net Assets	0.07% ⁴	0.07%	0.07%	0.07% ⁵
Ratio of Net Investment Income to Average Net Assets	3.52%	2.86%	2.95%	3.44% ⁵
Portfolio Turnover Rate ⁶	25%	30%	48%	33% ⁷

1 Inception.

2 Calculated based on average shares outstanding.

3 Total returns do not include transaction or account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable transaction and account service fees.

4 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

5 Annualized.

6 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

7 Reflects the fund's portfolio turnover for the fiscal year ended December 31, 2019.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$15.67	\$16.65	\$15.18	\$13.23	\$14.42
Investment Operations					
Net Investment Income ¹	.442	.449	.494	.525	.529
Net Realized and Unrealized Gain (Loss) on Investments	(4.665)	(.902)	1.949	1.975	(1.169)
Total from Investment Operations	(4.223)	(.453)	2.443	2.500	(.640)
Distributions					
Dividends from Net Investment Income	(.441)	(.449)	(.493)	(.524)	(.528)
Distributions from Realized Capital Gains	(.016)	(.078)	(.480)	(.026)	(.022)
Total Distributions	(.457)	(.527)	(.973)	(.550)	(.550)
Net Asset Value, End of Period	\$10.99	\$15.67	\$16.65	\$15.18	\$13.23
Total Return	-27.20%²	-2.64%²	16.25%²	19.12%²	-4.41%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$963	\$1,501	\$1,649	\$2,097	\$2,706
Ratio of Total Expenses to Average Net Assets	0.05% ³	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.53%	2.88%	2.98%	3.64%	3.95%
Portfolio Turnover Rate ⁴	25%	30%	48%	33%	38%

1 Calculated based on average shares outstanding.

2 Total returns do not include transaction fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable transaction fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$15.67	\$16.65	\$15.18	\$13.23	\$14.42
Investment Operations					
Net Investment Income ¹	.442	.452	.498	.526	.530
Net Realized and Unrealized Gain (Loss) on Investments	(4.664)	(.903)	1.947	1.975	(1.168)
Total from Investment Operations	(4.222)	(.451)	2.445	2.501	(.638)
Distributions					
Dividends from Net Investment Income	(.442)	(.451)	(.495)	(.525)	(.530)
Distributions from Realized Capital Gains	(.016)	(.078)	(.480)	(.026)	(.022)
Total Distributions	(.458)	(.529)	(.975)	(.551)	(.552)
Net Asset Value, End of Period	\$10.99	\$15.67	\$16.65	\$15.18	\$13.23
Total Return	-27.20%²	-2.63%²	16.26%²	19.14%²	-4.40%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$357	\$1,052	\$1,362	\$2,960	\$2,972
Ratio of Total Expenses to Average Net Assets	0.04% ³	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	3.50%	2.90%	3.02%	3.63%	3.96%
Portfolio Turnover Rate ⁴	25%	30%	48%	33%	38%

1 Calculated based on average shares outstanding.

2 Total returns do not include transaction fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable transaction fees.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Notes to Financial Statements

Vanguard Long-Term Bond Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers four classes of shares: ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on Nasdaq; they can be purchased and sold through a broker.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees.

2. Futures Contracts: The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2022, the fund's average investments in long and short futures contracts represented less than 1% of net assets, based on the average of the notional amounts at each quarter-end during the period.

3. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

4. Distributions: Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

5. Credit Facilities and Interfund Lending Program: The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.4 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

6. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold. Fees assessed on capital share transactions are credited to paid-in capital.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2022, the fund had contributed to Vanguard capital in the amount of \$273,000, representing less than 0.01% of the fund's net assets and 0.11% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2022, custodian fee offset arrangements reduced the fund's expenses by \$24,000 (an annual rate of less than 0.01% of average net assets).

D. Various inputs may be used to determine the value of the fund's investments and derivatives. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2022, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	3,320,839	—	3,320,839
Corporate Bonds	—	3,549,011	—	3,549,011
Sovereign Bonds	—	231,493	—	231,493
Taxable Municipal Bonds	—	224,657	—	224,657
Temporary Cash Investments	35,460	—	—	35,460
Total	35,460	7,326,000	—	7,361,460
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	222	—	—	222

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

E. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for applicable in-kind redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	(4,841)
Total Distributable Earnings (Loss)	4,841

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales; the recognition of unrealized gains or losses from certain derivative contracts; and the treatment of amortization adjustments from certain fixed income securities. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	389
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(394,661)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(2,161,202)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	306,352	323,739
Long-Term Capital Gains	10,927	55,863
Total	317,279	379,602

* Includes short-term capital gains, if any.

As of December 31, 2022, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	9,522,662
Gross Unrealized Appreciation	24,994
Gross Unrealized Depreciation	(2,186,196)
Net Unrealized Appreciation (Depreciation)	(2,161,202)

F. During the year ended December 31, 2022, the fund purchased \$1,489,527,000 of investment securities and sold \$2,511,117,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,545,371,000 and \$1,437,859,000, respectively. Purchases and sales include \$895,258,000 and \$1,371,541,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2022, such purchases were \$25,797,000 and sales were \$328,835,000, resulting in net realized loss of \$29,028,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

G. Capital share transactions for each class of shares were:

	Year Ended December 31,			
	2022		2021	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued ¹	1,074,327	12,900	3,342,896	32,700
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(1,387,907)	(15,400)	(2,545,326)	(24,900)
Net Increase (Decrease)—ETF Shares	(313,580)	(2,500)	797,570	7,800
Admiral Shares				
Issued ¹	204,946	16,262	218,838	13,987
Issued in Lieu of Cash Distributions	68,741	5,608	85,085	5,492
Redeemed	(390,999)	(31,073)	(544,067)	(35,068)
Net Increase (Decrease)—Admiral Shares	(117,312)	(9,203)	(240,144)	(15,589)
Institutional Shares				
Issued ¹	150,009	12,507	260,878	16,704
Issued in Lieu of Cash Distributions	39,017	3,182	48,581	3,132
Redeemed	(294,684)	(23,836)	(361,055)	(23,067)
Net Increase (Decrease)—Institutional Shares	(105,658)	(8,147)	(51,596)	(3,231)

	Year Ended December 31,			
	2022		2021	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Institutional Plus Shares				
Issued ¹	2,003	139	36,467	2,339
Issued in Lieu of Cash Distributions	27,319	2,199	39,219	2,536
Redeemed	(399,138)	(37,051)	(293,836)	(19,507)
Net Increase (Decrease)—Institutional Plus Shares	(369,816)	(34,713)	(218,150)	(14,632)

¹ Includes purchase fees for fiscal 2022 and 2021 of \$1,435,000 and \$2,552,000, respectively (fund totals).

H. Management has determined that no events or transactions occurred subsequent to December 31, 2022, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Short-Term Bond Index Fund, Vanguard Intermediate-Term Bond Index Fund and Vanguard Long-Term Bond Index Fund

Opinions on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of Vanguard Short-Term Bond Index Fund, Vanguard Intermediate-Term Bond Index Fund and Vanguard Long-Term Bond Index Fund (three of the funds constituting Vanguard Bond Index Funds, hereafter collectively referred to as the "Funds") as of December 31, 2022, the related statements of operations for the year ended December 31, 2022, the statements of changes in net assets for each of the two years in the period ended December 31, 2022, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of December 31, 2022, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended December 31, 2022 and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinions

These financial statements are the responsibility of the Funds' management. Our responsibility is to express an opinion on the Funds' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2022 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/ PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 15, 2023

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

Tax information (unaudited)

The following amounts, or if subsequently determined to be different, the maximum amounts allowable by law, are hereby designated as interest earned from obligations of the U.S. government which is generally exempt from state income tax.

Fund	(\$000)
Short-Term Bond Index Fund	558,421
Intermediate-Term Bond Index Fund	334,942
Long-Term Bond Index Fund	101,025

The following amounts were distributed as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

Fund	(\$000)
Short-Term Bond Index Fund	18,651
Intermediate-Term Bond Index Fund	9,088
Long-Term Bond Index Fund	10,927

The following percentages, or if subsequently determined to be different, the maximum percentages allowable by law, are hereby designated as ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

Fund	Percentage
Short-Term Bond Index Fund	100.0%
Intermediate-Term Bond Index Fund	100.0
Long-Term Bond Index Fund	100.0

The following percentages, or if significantly determined to be different, the maximum percentages allowable by law, are hereby designated as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.

Fund	Percentage
Short-Term Bond Index Fund	88.1%
Intermediate-Term Bond Index Fund	88.8
Long-Term Bond Index Fund	89.9

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The People Who Govern Your Fund

The trustees of your mutual fund are there to see that the fund is operated and managed in your best interests since, as a shareholder, you are a part owner of the fund. Your fund's trustees also serve on the board of directors of The Vanguard Group, Inc., which is owned by the Vanguard funds and provides services to them.

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 206 Vanguard funds.

Information for each trustee and executive officer of the fund appears below. That information, as well as the Vanguard fund count, is as of the date on the cover of this fund report. The mailing address of the trustees and officers is P.O. Box 876, Valley Forge, PA 19482. More information about the trustees is in the *Statement of Additional Information*, which can be obtained, without charge, by contacting Vanguard at 800-662-7447, or online at vanguard.com.

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (2019–present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (2018–present) of Vanguard; chief executive officer, president, and trustee (2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Member of the board of governors of the Investment Company Institute and the board of governors of FINRA. Trustee and vice chair of The Shipley School.

Independent Trustees

Tara Bunch

Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal (2002–2006), the advisory board of the University of California, Berkeley School of Engineering (2020–present), and the advisory board of Santa Clara University's Leavey School of Business (2018–present).

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minett Professor at the Rochester Institute of Technology. Member of the board of directors of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, Roberts Wesleyan College, and the

Rochester Philharmonic Orchestra. Trustee of the University of Rochester.

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

Mark Loughridge

Born in 1953. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: senior vice president and chief financial officer (retired 2013) of IBM (information technology services). Fiduciary member of IBM's Retirement Plan Committee (2004–2013), senior vice president and general manager (2002–2004) of IBM Global Financing, vice president and controller (1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: adjunct professor of finance at the University of Notre Dame (2020–present). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Assistant professor (retired June 2020) of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of superintendence of the Institute for the Works of Religion, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), chief executive officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability

of the Guardian Life Insurance Company of America. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies (private investment firm). Member of the board (2018–present) of RIT Capital Partners (investment firm). Member of the investment committee of Partners Health Care System.

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law (2021–present), professor (2020–present), Distinguished Fellow of the Global Financial Markets Center (2020–present), and Rubenstein Fellow (2017–2020) at Duke University. Trustee (2017–present) of Amherst College and member of Amherst College Investment Committee (2019–present). Member of the Regenerative Crisis Response Committee (2020–present).

David A. Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company (2013–present). Trustee of Common Fund (2019–present).

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning

¹ Mr. Buckley is considered an "interested person," as defined in the Investment Company Act of 1940, because he is an officer of the Vanguard funds.

Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

Executive Officers

Jacqueline Angell

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street Corporation.

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

John Galloway

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard.

Investment stewardship officer (September 2020–present) of each of the investment companies served by Vanguard. Head of Investor Advocacy (February 2020–present) and head of Marketing Strategy and Planning (2017–2020) at Vanguard. Special assistant to the President of the United States (2015).

Ashley Grim

Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Peter Mahoney

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Controller (2015–present) of each of the investment companies served by Vanguard. Head of International Fund Services (2008–2014) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director

(2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express. Nonexecutive director of the board of National Grid (energy).

Michael Rollings

Born in 1963. Principal occupation(s) during the past five years and other experience: finance director (2017–present) and treasurer (2017) of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Chief financial officer (2016–present) of Vanguard. Director (2016–present) of Vanguard Marketing Corporation. Executive vice president and chief financial officer (2006–2016) of MassMutual Financial Group.

Vanguard Senior Management Team

Matthew Benchener

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

Chris D. McIsaac

Thomas M. Rampulla

Karin A. Risi

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Michael Rollings

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You can review information about your fund on the SEC's website, and you can receive copies of this information, for a fee, by sending a request via email addressed to publicinfo@sec.gov.