

Annual Report | December 31, 2023

Vanguard Bond Index Funds

Vanguard Short-Term Bond Index Fund

Vanguard Intermediate-Term Bond Index Fund

Vanguard Long-Term Bond Index Fund

See the inside front cover for important information about your fund's annual and semiannual shareholder reports.

Important information about shareholder reports

Beginning in July 2024, amendments adopted by the Securities and Exchange Commission will substantially impact the design, content, and transmission of shareholder reports. Shareholder reports will provide key fund information in a clear and concise format and must be mailed to each shareholder that has not elected to receive the reports electronically. Financial statements will no longer be included in the shareholder report but will be available at vanguard.com, can be mailed upon request, or can be accessed on the SEC's website at www.sec.gov.

You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

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Your Fund's Performance at a Glance

- The financial markets delivered very robust returns for the 12 months ended December 31, 2023. Returns for the funds in this report ranged from 4.79% for Investor Shares of Vanguard Short-Term Bond Index Fund to 7.53% (based on net asset value) for ETF Shares of Vanguard Long-Term Bond Index Fund.¹
- With inflation continuing to ease, several major central banks slowed and eventually stopped hiking interest rates. Global growth, employment, and consumer spending showed resilience, but the prospect of rates remaining high for an extended period spurred volatility at times. Toward year-end, however, global stocks and bonds rallied as falling inflation and softening economic growth raised market expectations for rate cuts in 2024.
- With yields ending 2023 mixed, U.S. Treasuries returned 4.05%, as measured by the Bloomberg U.S. Treasury Index. Returns were higher for corporate bonds (+8.52%) and for mortgage-backed bonds (+5.05%), as measured by components of the Bloomberg U.S. Aggregate Bond Index.
- By credit quality, lower-rated investment-grade bonds generally fared better than higher-rated ones. By maturity, longer-dated bonds outperformed those with shorter maturities.
- Returns for the funds differed from those of their benchmarks partly because of timing differences between the pricing of the benchmark and the pricing of the fund's net asset value on the last trading day of 2022 (the starting value for the 2023 reporting period). Other small deviations occur because of the funds' approaches to approximating the indexes.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2023		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.53%	8.97%	15.52%
Russell 2000 Index (Small-caps)	16.93	2.22	9.97
Russell 3000 Index (Broad U.S. market)	25.96	8.54	15.16
FTSE All-World ex US Index (International)	15.82	1.98	7.52
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	5.60%	-3.33%	1.17%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	6.40	-0.40	2.25
FTSE Three-Month U.S. Treasury Bill Index	5.26	2.24	1.91
CPI			
Consumer Price Index	3.35%	5.60%	4.07%

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, 2023

	Beginning Account Value 6/30/2023	Ending Account Value 12/31/2023	Expenses Paid During Period
Based on Actual Fund Return			
Short-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$1,035.10	\$0.77
ETF Shares	1,000.00	1,036.10	0.21
Admiral™ Shares	1,000.00	1,035.50	0.36
Institutional Shares	1,000.00	1,035.60	0.26
Institutional Plus Shares	1,000.00	1,035.70	0.21
Intermediate-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$1,035.90	\$0.77
ETF Shares	1,000.00	1,037.10	0.21
Admiral Shares	1,000.00	1,036.30	0.36
Institutional Shares	1,000.00	1,036.40	0.26
Institutional Plus Shares	1,000.00	1,036.40	0.21
Long-Term Bond Index Fund			
ETF Shares	\$1,000.00	\$1,025.30	\$0.20
Admiral Shares	1,000.00	1,025.20	0.36
Institutional Shares	1,000.00	1,025.30	0.26
Institutional Plus Shares	1,000.00	1,025.30	0.20
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).

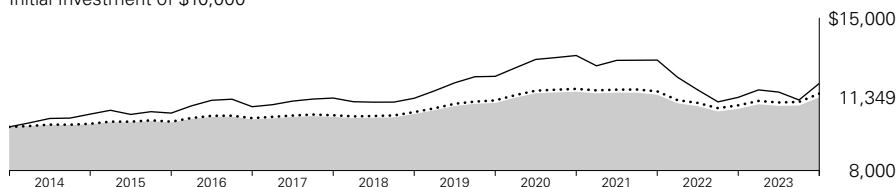
Short-Term Bond Index Fund

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, 2013, Through December 31, 2023

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2023			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Short-Term Bond Index Fund Investor Shares	4.79%	1.39%	1.27%	\$11,349
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	4.89	1.54	1.43	11,526
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund ETF Shares Net Asset Value	4.91%	1.50%	1.37%	\$11,458
Short-Term Bond Index Fund ETF Shares Market Price	4.91	1.51	1.37	11,460
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	4.89	1.54	1.43	11,526
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund Admiral Shares	4.87%	1.47%	1.35%	\$11,440
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	4.89	1.54	1.43	11,526
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

See Financial Highlights for dividend and capital gains information.

Short-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2023			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Short-Term Bond Index Fund Institutional Shares	4.88%	1.49%	1.38%	\$5,732,306
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	4.89	1.54	1.43	5,762,860
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	5,994,522

	Average Annual Total Returns Periods Ended December 31, 2023			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Short-Term Bond Index Fund Institutional Plus Shares	4.90%	1.50%	1.39%	\$114,785,100
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	4.89	1.54	1.43	115,257,200
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	119,890,440

Cumulative Returns of ETF Shares: December 31, 2013, Through December 31, 2023

	One Year	Five Years	Ten Years
Short-Term Bond Index Fund ETF Shares Market Price	4.91%	7.76%	14.60%
Short-Term Bond Index Fund ETF Shares Net Asset Value	4.91	7.72	14.58
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	4.89	7.93	15.26

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, 2023

Corporate Bonds	27.2%
Sovereign Bonds	5.4
Taxable Municipal Bonds	0.1
U.S. Government and Agency Obligations	67.3

The table reflects the fund's investments, except for temporary cash 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, 2023

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 (66.7%)									
U.S. Government Securities (65.2%)									
United States Treasury Note/Bond	1.500%	2/15/25	367,215	354,362	United States Treasury Note/Bond	4.625%	3/15/26	209,930	211,800
United States Treasury Note/Bond	2.000%	2/15/25	397,495	385,694	United States Treasury Note/Bond	0.750%	3/31/26	297,255	275,890
United States Treasury Note/Bond	1.125%	2/28/25	168,619	161,927	United States Treasury Note/Bond	2.250%	3/31/26	179,650	172,352
United States Treasury Note/Bond	2.750%	2/28/25	180,910	177,009	United States Treasury Note/Bond	3.750%	4/15/26	283,301	280,734
United States Treasury Note/Bond	4.625%	2/28/25	338,296	338,032	United States Treasury Note/Bond	0.750%	4/30/26	261,563	241,987
United States Treasury Note/Bond	1.750%	3/15/25	285,530	275,893	United States Treasury Note/Bond	2.375%	4/30/26	119,475	114,808
United States Treasury Note/Bond	0.500%	3/31/25	240,835	228,944	United States Treasury Note/Bond	1.625%	5/15/26	332,838	314,064
United States Treasury Note/Bond	2.625%	3/31/25	109,446	106,847	United States Treasury Note/Bond	3.625%	5/15/26	207,141	204,778
United States Treasury Note/Bond	3.875%	3/31/25	298,709	296,095	United States Treasury Note/Bond	0.750%	5/31/26	428,095	395,185
United States Treasury Note/Bond	2.625%	4/15/25	347,675	339,092	United States Treasury Note/Bond	2.125%	5/31/26	124,611	119,003
United States Treasury Note/Bond	0.375%	4/30/25	225,673	213,578	United States Treasury Note/Bond	4.125%	6/15/26	163,100	163,100
United States Treasury Note/Bond	2.875%	4/30/25	167,090	163,409	United States Treasury Note/Bond	0.875%	6/30/26	306,504	283,468
United States Treasury Note/Bond	3.875%	4/30/25	279,632	277,142	United States Treasury Note/Bond	1.875%	6/30/26	176,699	167,533
United States Treasury Note/Bond	2.125%	5/15/25	336,655	325,872	United States Treasury Note/Bond	4.500%	7/15/26	94,683	95,600
United States Treasury Note/Bond	2.750%	5/15/25	329,885	321,999	United States Treasury Note/Bond	0.625%	7/31/26	347,723	318,493
United States Treasury Note/Bond	0.250%	5/31/25	245,311	231,014	United States Treasury Note/Bond	1.875%	7/31/26	187,095	176,980
United States Treasury Note/Bond	2.875%	5/31/25	157,790	154,190	United States Treasury Note/Bond	1.500%	9/15/26	354,515	331,804
United States Treasury Note/Bond	4.250%	5/31/25	322,696	321,486	United States Treasury Note/Bond	4.375%	8/15/26	253,485	255,307
United States Treasury Note/Bond	2.875%	6/15/25	302,205	295,358	United States Treasury Note/Bond	0.750%	8/31/26	364,010	333,809
United States Treasury Note/Bond	0.250%	6/30/25	290,935	273,206	United States Treasury Note/Bond	1.375%	8/31/26	111,475	103,916
United States Treasury Note/Bond	2.750%	6/30/25	109,475	106,807	United States Treasury Note/Bond	4.625%	9/15/26	80,045	81,171
United States Treasury Note/Bond	4.625%	6/30/25	271,286	271,964	United States Treasury Note/Bond	0.875%	9/30/26	345,510	317,437
United States Treasury Note/Bond	3.000%	7/15/25	286,268	280,005	United States Treasury Note/Bond	1.625%	9/30/26	97,915	91,826
United States Treasury Note/Bond	0.250%	7/31/25	271,968	254,673	United States Treasury Note/Bond	4.625%	10/15/26	141,020	143,157
United States Treasury Note/Bond	2.875%	7/31/25	117,915	115,096	United States Treasury Note/Bond	1.125%	10/31/26	332,247	306,601
United States Treasury Note/Bond	4.750%	7/31/25	238,507	239,624	United States Treasury Note/Bond	1.625%	10/31/26	131,575	123,187
United States Treasury Note/Bond	2.000%	8/15/25	407,191	391,857	United States Treasury Note/Bond	2.000%	11/15/26	311,892	294,933
United States Treasury Note/Bond	3.125%	8/15/25	283,845	278,168	United States Treasury Note/Bond	4.625%	11/15/26	201,050	204,286
United States Treasury Note/Bond	0.250%	8/31/25	275,850	257,575	United States Treasury Note/Bond	1.250%	11/30/26	357,195	330,294
United States Treasury Note/Bond	2.750%	8/31/25	96,480	93,917	United States Treasury Note/Bond	1.625%	11/30/26	140,779	131,584
United States Treasury Note/Bond	5.000%	8/31/25	308,646	311,540	United States Treasury Note/Bond	4.375%	12/15/26	106,345	107,442
United States Treasury Note/Bond	3.500%	9/15/25	280,045	275,932	United States Treasury Note/Bond	1.250%	12/31/26	304,755	281,375
United States Treasury Note/Bond	0.250%	9/30/25	161,645	150,532	United States Treasury Note/Bond	1.750%	12/31/26	140,155	131,352
United States Treasury Note/Bond	3.000%	9/30/25	169,516	165,622	United States Treasury Note/Bond	1.500%	1/31/27	439,120	407,696
United States Treasury Note/Bond	5.000%	9/30/25	348,448	352,042	United States Treasury Note/Bond	2.250%	2/15/27	269,380	255,743
United States Treasury Note/Bond	4.250%	10/15/25	224,055	223,670	United States Treasury Note/Bond	1.125%	2/28/27	54,305	49,757
United States Treasury Note/Bond	0.250%	10/31/25	283,280	263,141	United States Treasury Note/Bond	1.875%	2/28/27	291,529	273,400
United States Treasury Note/Bond	3.000%	10/31/25	145,692	142,300	United States Treasury Note/Bond	0.625%	3/31/27	140,000	125,869
United States Treasury Note/Bond	5.000%	10/31/25	387,044	391,520	United States Treasury Note/Bond	2.500%	3/31/27	336,000	321,195
United States Treasury Note/Bond	2.250%	11/15/25	406,320	391,337	United States Treasury Note/Bond	0.500%	4/30/27	213,770	190,890
United States Treasury Note/Bond	4.500%	11/15/25	167,195	167,770	United States Treasury Note/Bond	2.750%	4/30/27	371,094	357,062
United States Treasury Note/Bond	0.375%	11/30/25	298,715	277,385	United States Treasury Note/Bond	2.375%	5/15/27	387,615	368,174
United States Treasury Note/Bond	2.875%	11/30/25	176,957	172,395	United States Treasury Note/Bond	0.500%	5/31/27	234,220	208,602
United States Treasury Note/Bond	4.875%	11/30/25	375,616	379,548	United States Treasury Note/Bond	2.625%	5/31/27	346,453	331,728
United States Treasury Note/Bond	4.000%	12/15/25	205,690	204,629	United States Treasury Note/Bond	0.500%	6/30/27	212,960	189,168
United States Treasury Note/Bond	0.375%	12/31/25	170,415	157,953	United States Treasury Note/Bond	3.250%	6/30/27	313,110	306,065
United States Treasury Note/Bond	2.625%	12/31/25	146,385	141,879	United States Treasury Note/Bond	0.375%	7/31/27	301,715	266,169
United States Treasury Note/Bond	4.250%	12/31/25	435,000	435,000	United States Treasury Note/Bond	2.750%	7/31/27	306,267	294,064
United States Treasury Note/Bond	3.875%	1/15/26	186,737	185,336	United States Treasury Note/Bond	2.250%	8/15/27	305,115	287,762
United States Treasury Note/Bond	0.375%	1/31/26	313,415	289,517	United States Treasury Note/Bond	0.500%	8/31/27	305,755	270,211
United States Treasury Note/Bond	2.625%	1/31/26	113,870	110,294	United States Treasury Note/Bond	3.125%	8/31/27	238,427	231,796
United States Treasury Note/Bond	1.625%	2/15/26	347,064	328,952	United States Treasury Note/Bond	0.375%	9/30/27	329,000	288,595
United States Treasury Note/Bond	4.000%	2/15/26	238,379	237,336	United States Treasury Note/Bond	4.125%	9/30/27	330,710	332,984
United States Treasury Note/Bond	6.000%	2/15/26	70,340	72,560	United States Treasury Note/Bond	0.500%	10/31/27	340,000	298,987
United States Treasury Note/Bond	0.500%	2/28/26	404,199	373,505	United States Treasury Note/Bond	4.125%	10/31/27	285,269	287,186
United States Treasury Note/Bond	2.500%	2/28/26	161,005	155,395	United States Treasury Note/Bond	2.250%	11/15/27	317,500	298,599
					United States Treasury Note/Bond	0.625%	11/30/27	365,000	321,827
					United States Treasury Note/Bond	3.875%	11/30/27	338,630	338,048

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
United States Treasury Note/Bond	0.625%	12/31/27	344,900	303,296	4	Federal Home Loan Mortgage Corp.	1.500%	2/12/25	10,355	9,998
United States Treasury Note/Bond	3.875%	12/31/27	306,062	305,727						
United States Treasury Note/Bond	0.750%	1/31/28	388,550	342,653	3,4	Federal Home Loan Mortgage Corp.	0.375%	7/21/25	44,625	41,932
United States Treasury Note/Bond	3.500%	1/31/28	279,807	275,566						
United States Treasury Note/Bond	2.750%	2/15/28	425,000	406,273	4	Federal Home Loan Mortgage Corp.	0.375%	9/23/25	52,660	49,192
United States Treasury Note/Bond	1.125%	2/29/28	489,179	437,509						
United States Treasury Note/Bond	4.000%	2/29/28	307,560	308,713	4	Federal National Mortgage Assn.	1.625%	1/7/25	54,700	52,973
United States Treasury Note/Bond	1.250%	3/31/28	375,150	336,463	4	Federal National Mortgage Assn.	0.625%	4/22/25	35,700	33,939
United States Treasury Note/Bond	3.625%	3/31/28	253,226	250,535	4	Federal National Mortgage Assn.	0.500%	6/17/25	21,175	19,989
United States Treasury Note/Bond	1.250%	4/30/28	378,151	338,681	4	Federal National Mortgage Assn.	0.375%	8/25/25	45,300	42,419
United States Treasury Note/Bond	3.500%	4/30/28	292,947	288,461	4	Federal National Mortgage Assn.	0.500%	11/7/25	45,575	42,492
United States Treasury Note/Bond	2.875%	5/15/28	360,650	345,999	4	Federal National Mortgage Assn.	2.125%	4/24/26	28,120	26,835
United States Treasury Note/Bond	1.250%	5/31/28	318,000	284,262	4	Federal National Mortgage Assn.	1.875%	9/24/26	32,965	31,089
United States Treasury Note/Bond	3.625%	5/31/28	87,568	86,692		Tennessee Valley Authority	0.750%	5/15/25	7,050	6,686
United States Treasury Note/Bond	1.250%	6/30/28	378,505	337,697	3	Tennessee Valley Authority	6.750%	11/1/25	6,830	7,099
United States Treasury Note/Bond	4.000%	6/30/28	173,271	174,164	3	Tennessee Valley Authority	2.875%	2/1/27	12,000	11,556
United States Treasury Note/Bond	1.000%	7/31/28	372,140	327,425		Tennessee Valley Authority	3.875%	3/15/28	10,675	10,628
United States Treasury Note/Bond	4.125%	7/31/28	245,347	247,992						
United States Treasury Note/Bond	2.875%	8/15/28	362,678	347,151						
United States Treasury Note/Bond	1.125%	8/31/28	390,000	344,480						
United States Treasury Note/Bond	4.375%	8/31/28	249,538	254,997						
United States Treasury Note/Bond	1.250%	9/30/28	378,569	335,625						
United States Treasury Note/Bond	4.625%	9/30/28	298,564	308,361						
United States Treasury Note/Bond	1.375%	10/31/28	345,760	307,888						
United States Treasury Note/Bond	4.875%	10/31/28	110,008	114,890						
United States Treasury Note/Bond	3.125%	11/15/28	296,800	286,876						
United States Treasury Note/Bond	5.250%	11/15/28	48,185	51,001						
United States Treasury Note/Bond	1.500%	11/30/28	225,000	201,234						
United States Treasury Note/Bond	4.375%	11/30/28	729,843	747,291						
United States Treasury Note/Bond	1.375%	12/31/28	25,000	22,191						
1 United States Treasury Note/Bond	3.750%	12/31/28	760,730	757,639						
				37,372,490						
Agency Bonds and Notes (1.5%)										
2 AID-Jordan	3.000%	6/30/25	4,675	4,545		Alphabet Inc.	0.450%	8/15/25	10,155	9,532
Federal Farm Credit Banks	1.125%	1/6/25	8,610	8,297		Alphabet Inc.	1.998%	8/15/26	13,737	12,973
Federal Farm Credit Banks	4.500%	1/10/25	7,317	7,291		Alphabet Inc.	0.800%	8/15/27	6,223	5,563
Federal Farm Credit Banks	1.750%	2/14/25	12,040	11,655		AT&T Inc.	5.539%	2/20/26	10,000	10,007
Federal Farm Credit Banks	2.510%	4/1/25	7,200	7,023		AT&T Inc.	1.700%	3/25/26	18,290	17,111
Federal Farm Credit Banks	4.250%	9/30/25	12,000	11,965		AT&T Inc.	3.800%	2/15/27	7,268	7,092
Federal Farm Credit Banks	5.125%	10/10/25	19,525	19,766		AT&T Inc.	4.250%	3/1/27	13,781	13,634
Federal Farm Credit Banks	5.125%	10/20/25	11,500	11,640		AT&T Inc.	2.300%	6/1/27	18,740	17,403
Federal Farm Credit Banks	4.000%	1/13/26	7,400	7,357		AT&T Inc.	1.650%	2/1/28	16,843	14,999
Federal Farm Credit Banks	3.875%	2/2/26	4,550	4,514		3 AT&T Inc.	4.100%	2/15/28	8,330	8,145
Federal Farm Credit Banks	4.750%	3/9/26	7,100	7,174		Baidu Inc.	3.075%	4/7/25	5,417	5,273
Federal Farm Credit Banks	4.875%	4/20/26	20,000	20,283		Baidu Inc.	4.125%	6/30/25	3,965	3,900
Federal Farm Credit Banks	4.375%	6/23/26	21,175	21,251		Baidu Inc.	1.720%	4/9/26	3,317	3,079
Federal Farm Credit Banks	4.375%	7/6/26	20,000	20,097		Baidu Inc.	1.625%	2/23/27	2,680	2,426
Federal Farm Credit Banks	4.625%	7/17/26	20,000	20,217		Baidu Inc.	3.625%	7/6/27	5,460	5,236
Federal Farm Credit Banks	5.000%	7/30/26	11,950	12,193		Baidu Inc.	4.375%	3/29/28	3,300	3,239
Federal Farm Credit Banks	4.500%	8/14/26	7,000	7,062		Booking Holdings Inc.	3.650%	3/15/25	8,304	8,178
Federal Farm Credit Banks	4.625%	11/15/27	4,500	4,603		Booking Holdings Inc.	3.600%	6/1/26	11,237	11,021
Federal Farm Credit Banks	4.500%	9/22/28	13,731	14,070		Booking Holdings Inc.	3.550%	3/15/28	3,790	3,658
Federal Home Loan Banks	5.000%	2/28/25	8,245	8,270		Charter Communications Operating LLC	4.908%	7/23/25	29,897	29,618
Federal Home Loan Banks	0.500%	4/14/25	28,919	27,475		Charter Communications Operating LLC	6.150%	11/10/26	5,230	5,350
Federal Home Loan Banks	4.625%	6/6/25	15,975	15,997		Charter Communications Operating LLC	3.750%	2/15/28	14,255	13,468
Federal Home Loan Banks	4.000%	8/28/25	275	271		Comcast Corp.	3.375%	8/15/25	4,749	4,642
Federal Home Loan Banks	0.375%	9/4/25	14,900	13,948		Comcast Corp.	3.950%	10/15/25	25,428	25,100
Federal Home Loan Banks	4.875%	9/12/25	20,000	20,145		Comcast Corp.	3.150%	3/1/26	15,759	15,299
Federal Home Loan Banks	4.375%	6/12/26	7,125	7,152		Comcast Corp.	2.350%	1/15/27	13,914	13,074
Federal Home Loan Banks	1.875%	9/11/26	35,000	33,016		Comcast Corp.	3.300%	2/1/27	10,751	10,379
Federal Home Loan Banks	4.625%	9/11/26	41,815	42,344		Comcast Corp.	3.300%	4/1/27	5,599	5,390
Federal Home Loan Banks	4.625%	11/17/26	28,150	28,545		Comcast Corp.	3.150%	2/15/28	13,785	13,145
Federal Home Loan Banks	1.250%	12/21/26	34,705	31,966		Comcast Corp.	3.550%	5/1/28	7,294	7,041
Federal Home Loan Banks	4.250%	12/10/27	1,760	1,778		Comcast Corp.	4.150%	10/15/28	24,892	24,547
Federal Home Loan Banks	4.000%	6/30/28	38,600	38,726		Discovery Communications LLC	3.450%	3/15/25	3,952	3,851
Federal Home Loan Banks	4.375%	9/8/28	14,995	15,277		Discovery Communications LLC	3.950%	6/15/25	4,839	4,726
						Discovery Communications LLC	4.900%	3/11/26	8,733	8,713
						Discovery Communications LLC	3.950%	3/20/28	11,330	10,792
						Electronic Arts Inc.	4.800%	3/1/26	2,885	2,890
						Expedia Group Inc.	5.000%	2/15/26	8,968	8,970
						Expedia Group Inc.	4.625%	8/1/27	6,467	6,449
						FactSet Research Systems Inc.	2.900%	3/1/27	2,600	2,448
						Fox Corp.	3.050%	4/7/25	5,738	5,587
						Interpublic Group of Cos. Inc.	4.650%	10/1/28	2,414	2,388
						Meta Platforms Inc.	3.500%	8/15/27	19,570	19,048

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Meta Platforms Inc.	4.600%	5/15/28	10,705	10,870	3	American Honda Finance Corp.	2.350%	1/8/27	1,404	1,319
Netflix Inc.	4.375%	11/15/26	5,241	5,216	3	American Honda Finance Corp.	2.000%	3/24/28	6,275	5,689
Netflix Inc.	4.875%	4/15/28	9,738	9,857	3	American Honda Finance Corp.	5.125%	7/7/28	7,255	7,485
Netflix Inc.	5.875%	11/15/28	11,908	12,579		American Honda Finance Corp.	5.650%	11/15/28	4,130	4,324
Omnicom Group Inc.	3.600%	4/15/26	9,935	9,684		Aptiv plc	2.396%	2/18/25	4,522	4,373
Paramount Global	2.900%	1/15/27	5,160	4,780		AutoNation Inc.	4.500%	10/1/25	3,229	3,163
Paramount Global	3.700%	6/1/28	3,550	3,279		AutoNation Inc.	3.800%	11/15/27	3,630	3,408
Rogers Communications Inc.	2.950%	3/15/25	2,895	2,814		AutoZone Inc.	3.250%	4/15/25	880	859
Rogers Communications Inc.	3.625%	12/15/25	5,346	5,192		AutoZone Inc.	3.625%	4/15/25	5,501	5,402
Rogers Communications Inc.	2.900%	11/15/26	3,692	3,503		AutoZone Inc.	3.125%	4/21/26	4,662	4,486
Rogers Communications Inc.	3.200%	3/15/27	4,915	4,690		AutoZone Inc.	5.050%	7/15/26	4,000	4,022
Sprint Capital Corp.	6.875%	11/15/28	15,048	16,313		AutoZone Inc.	3.750%	6/1/27	5,884	5,715
Sprint LLC	7.625%	2/15/25	8,127	8,271		AutoZone Inc.	4.500%	2/1/28	4,180	4,157
Take-Two Interactive Software Inc.	3.550%	4/14/25	5,275	5,166		AutoZone Inc.	6.250%	11/1/28	3,110	3,306
Take-Two Interactive Software Inc.	5.000%	3/28/26	5,025	5,042		BorgWarner Inc.	2.650%	7/1/27	8,545	7,922
Take-Two Interactive Software Inc.	3.700%	4/14/27	2,998	2,904		Darden Restaurants Inc.	3.850%	5/1/27	4,330	4,190
Take-Two Interactive Software Inc.	4.950%	3/28/28	3,565	3,594		DR Horton Inc.	2.600%	10/15/25	5,700	5,466
TCI Communications Inc.	7.875%	2/15/26	3,960	4,205		DR Horton Inc.	1.400%	10/15/27	2,125	1,892
Telefonica Emisiones SA	4.103%	3/8/27	5,186	5,083		eBay Inc.	1.900%	3/11/25	6,650	6,395
TELUS Corp.	2.800%	2/16/27	5,480	5,166		eBay Inc.	5.900%	11/22/25	3,915	3,982
Thomson Reuters Corp.	3.350%	5/15/26	2,885	2,777		eBay Inc.	1.400%	5/10/26	4,980	4,614
T-Mobile USA Inc.	3.500%	4/15/25	18,036	17,663		eBay Inc.	3.600%	6/5/27	4,982	4,821
T-Mobile USA Inc.	1.500%	2/15/26	5,310	4,946		eBay Inc.	5.950%	11/22/27	4,675	4,884
T-Mobile USA Inc.	2.250%	2/15/26	947	898		Ford Motor Credit Co. LLC	4.687%	6/9/25	150	147
T-Mobile USA Inc.	2.625%	4/15/26	12,142	11,553		Ford Motor Credit Co. LLC	5.125%	6/16/25	5,000	4,940
T-Mobile USA Inc.	3.750%	4/15/27	31,757	30,817		Ford Motor Credit Co. LLC	4.134%	8/4/25	7,143	6,945
T-Mobile USA Inc.	5.375%	4/15/27	3,011	3,022	3	Ford Motor Credit Co. LLC	4.389%	1/8/26	150	146
T-Mobile USA Inc.	4.750%	2/1/28	9,561	9,524		Ford Motor Credit Co. LLC	4.542%	8/1/26	5,784	5,606
T-Mobile USA Inc.	2.050%	2/15/28	18,490	16,688		Ford Motor Credit Co. LLC	2.700%	8/10/26	7,104	6,581
T-Mobile USA Inc.	4.950%	3/15/28	4,240	4,305		Ford Motor Credit Co. LLC	4.271%	1/9/27	12,880	12,364
T-Mobile USA Inc.	4.800%	7/15/28	4,565	4,602		Ford Motor Credit Co. LLC	4.950%	5/28/27	4,247	4,146
3 TWDC Enterprises 18 Corp.	3.150%	9/17/25	7,968	7,761		Ford Motor Credit Co. LLC	4.125%	8/17/27	12,348	11,706
3 TWDC Enterprises 18 Corp.	3.000%	2/13/26	6,261	6,056		Ford Motor Credit Co. LLC	3.815%	11/2/27	1,409	1,315
3 TWDC Enterprises 18 Corp.	1.850%	7/30/26	4,732	4,429		Ford Motor Credit Co. LLC	7.350%	11/4/27	2,818	2,969
Verizon Communications Inc.	3.376%	2/15/25	10,355	10,164		Ford Motor Credit Co. LLC	2.900%	2/16/28	4,670	4,192
Verizon Communications Inc.	0.850%	11/20/25	13,691	12,729		Ford Motor Credit Co. LLC	6.800%	5/12/28	2,878	3,006
Verizon Communications Inc.	1.450%	3/20/26	10,450	9,733		Ford Motor Credit Co. LLC	6.798%	11/7/28	10,047	10,513
Verizon Communications Inc.	2.625%	8/15/26	8,209	7,821		Ford Motor Credit Co. LLC	2.900%	2/10/29	6,201	5,434
Verizon Communications Inc.	4.125%	3/16/27	21,486	21,180		Ford Motor Credit Co. LLC	5.113%	5/3/29	10,744	10,456
Verizon Communications Inc.	3.000%	3/22/27	7,247	6,891		Fortune Brands Innovations Inc.	4.000%	6/15/25	4,517	4,444
Verizon Communications Inc.	2.100%	3/22/28	20,915	18,908		General Motors Co.	4.000%	4/1/25	4,857	4,774
Verizon Communications Inc.	4.329%	9/21/28	26,974	26,697		General Motors Co.	6.125%	10/1/25	20,154	20,414
Vodafone Group plc	4.125%	5/30/25	11,484	11,342		General Motors Co.	6.800%	10/1/27	8,325	8,831
Vodafone Group plc	4.375%	5/30/28	4,527	4,520		General Motors Financial Co. Inc.	4.000%	1/15/25	9,900	9,738
Walt Disney Co.	3.350%	3/24/25	15,809	15,520		General Motors Financial Co. Inc.	2.900%	2/26/25	15,415	14,963
Walt Disney Co.	3.700%	10/15/25	4,368	4,293		General Motors Financial Co. Inc.	3.800%	4/7/25	5,988	5,868
Walt Disney Co.	1.750%	1/13/26	4,718	4,465		General Motors Financial Co. Inc.	4.350%	4/9/25	4,257	4,197
Walt Disney Co.	3.375%	11/15/26	3,857	3,745		General Motors Financial Co. Inc.	2.750%	6/20/25	4,990	4,802
Walt Disney Co.	2.200%	1/13/28	6,000	5,556		General Motors Financial Co. Inc.	4.300%	7/13/25	4,816	4,738
Warnermedia Holdings Inc.	3.638%	3/15/25	16,305	15,962		General Motors Financial Co. Inc.	1.250%	1/8/26	9,553	8,840
Warnermedia Holdings Inc.	3.788%	3/15/25	5,565	5,450		General Motors Financial Co. Inc.	5.250%	3/1/26	14,115	14,127
Warnermedia Holdings Inc.	3.755%	3/15/27	26,832	25,717		General Motors Financial Co. Inc.	5.400%	4/6/26	7,475	7,527
				869,326		General Motors Financial Co. Inc.	1.500%	6/10/26	9,855	9,035
Consumer Discretionary (1.9%)						General Motors Financial Co. Inc.	4.000%	10/6/26	11,528	11,218
Alibaba Group Holding Ltd.	3.400%	12/6/27	16,780	15,908		General Motors Financial Co. Inc.	4.350%	1/17/27	13,046	12,791
Amazon.com Inc.	0.800%	6/3/25	11,056	10,479		General Motors Financial Co. Inc.	2.350%	2/26/27	5,005	4,610
Amazon.com Inc.	4.600%	12/1/25	11,202	11,242		General Motors Financial Co. Inc.	5.000%	4/9/27	14,873	14,850
Amazon.com Inc.	5.200%	12/3/25	3,979	4,028		General Motors Financial Co. Inc.	2.700%	8/20/27	5,688	5,246
Amazon.com Inc.	1.000%	5/12/26	4,890	4,519		General Motors Financial Co. Inc.	6.000%	1/9/28	12,825	13,268
Amazon.com Inc.	3.300%	4/13/27	35,949	34,910		General Motors Financial Co. Inc.	5.800%	6/23/28	19,045	19,579
Amazon.com Inc.	3.150%	8/22/27	13,828	13,289		General Motors Financial Co. Inc.	2.400%	10/15/28	3,968	3,526
Amazon.com Inc.	4.550%	12/1/27	15,035	15,256		General Motors Financial Co. Inc.	5.800%	1/7/29	6,000	6,147
Amazon.com Inc.	1.650%	5/12/28	5,435	4,894		Genuine Parts Co.	1.750%	2/1/25	1,923	1,849
3 American Honda Finance Corp.	1.200%	7/8/25	4,880	4,629		GXO Logistics Inc.	1.650%	7/15/26	4,370	3,950
3 American Honda Finance Corp.	1.000%	9/10/25	5,248	4,935	5	Harley-Davidson Financial Services Inc.	3.350%	6/8/25	200	193
3 American Honda Finance Corp.	5.250%	7/7/26	7,865	8,005		Harley-Davidson Inc.	3.500%	7/28/25	4,049	3,932
3 American Honda Finance Corp.	2.300%	9/9/26	3,791	3,586						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Hasbro Inc.	3.550%	11/19/26	9,603	9,107		Starbucks Corp.	3.800%	8/15/25	5,244	5,150
Home Depot Inc.	2.700%	4/15/25	3,285	3,207		Starbucks Corp.	4.750%	2/15/26	5,080	5,102
Home Depot Inc.	3.350%	9/15/25	10,642	10,440		Starbucks Corp.	2.450%	6/15/26	282	268
Home Depot Inc.	4.000%	9/15/25	1,750	1,735		Starbucks Corp.	2.000%	3/12/27	2,930	2,716
Home Depot Inc.	3.000%	4/1/26	8,687	8,423		Tapestry Inc.	7.050%	11/27/25	1,325	1,356
Home Depot Inc.	2.125%	9/15/26	4,645	4,374		Tapestry Inc.	7.000%	11/27/26	1,690	1,753
Home Depot Inc.	4.950%	9/30/26	3,000	3,042		Tapestry Inc.	7.350%	11/27/28	6,839	7,178
Home Depot Inc.	2.500%	4/15/27	4,952	4,672		TJX Cos. Inc.	2.250%	9/15/26	4,786	4,540
Home Depot Inc.	2.875%	4/15/27	7,395	7,072		Toll Brothers Finance Corp.	4.875%	11/15/25	3,846	3,818
Home Depot Inc.	2.800%	9/14/27	4,901	4,662		Toll Brothers Finance Corp.	4.350%	2/15/28	4,190	4,095
Home Depot Inc.	1.500%	9/15/28	6,500	5,764		Toyota Motor Corp.	1.339%	3/25/26	10,199	9,508
Home Depot Inc.	3.900%	12/6/28	7,000	6,900		Toyota Motor Corp.	5.275%	7/13/26	3,500	3,563
Home Depot Inc.	4.900%	4/15/29	4,000	4,112		Toyota Motor Corp.	5.118%	7/13/28	6,000	6,225
Honda Motor Co. Ltd.	2.271%	3/10/25	8,515	8,256		Toyota Motor Credit Corp.	4.800%	1/10/25	5,025	5,026
Honda Motor Co. Ltd.	2.534%	3/10/27	16,078	15,176	3	Toyota Motor Credit Corp.	1.450%	1/13/25	8,300	8,010
Hyatt Hotels Corp.	5.375%	4/23/25	4,416	4,420	3	Toyota Motor Credit Corp.	1.800%	2/13/25	21,436	20,731
Hyatt Hotels Corp.	4.850%	3/15/26	4,462	4,426	3	Toyota Motor Credit Corp.	3.000%	4/1/25	7,747	7,576
Hyatt Hotels Corp.	5.750%	1/30/27	2,000	2,044		Toyota Motor Credit Corp.	3.950%	6/30/25	5,254	5,194
JD.com Inc.	3.875%	4/29/26	4,439	4,324	3	Toyota Motor Credit Corp.	0.800%	10/16/25	5,995	5,606
Leggett & Platt Inc.	3.500%	11/15/27	3,638	3,435		Toyota Motor Credit Corp.	5.400%	11/10/25	6,097	6,194
Leland Stanford Junior University	1.289%	6/1/27	3,271	2,955	3	Toyota Motor Credit Corp.	0.800%	1/9/26	6,169	5,725
Lennar Corp.	4.750%	5/30/25	5,917	5,883		Toyota Motor Credit Corp.	4.450%	5/18/26	5,865	5,856
Lennar Corp.	5.250%	6/1/26	1,457	1,463	3	Toyota Motor Credit Corp.	1.125%	6/18/26	10,031	9,263
Lennar Corp.	4.750%	11/29/27	5,230	5,230	3	Toyota Motor Credit Corp.	5.000%	8/14/26	3,500	3,543
Lowe's Cos. Inc.	4.000%	4/15/25	5,164	5,096		Toyota Motor Credit Corp.	5.400%	11/20/26	5,000	5,121
Lowe's Cos. Inc.	4.400%	9/8/25	4,415	4,386	3	Toyota Motor Credit Corp.	1.900%	1/13/27	1,215	1,127
Lowe's Cos. Inc.	3.375%	9/15/25	9,328	9,105	3	Toyota Motor Credit Corp.	3.050%	3/22/27	7,625	7,308
Lowe's Cos. Inc.	2.500%	4/15/26	8,738	8,325	3	Toyota Motor Credit Corp.	1.150%	8/13/27	5,210	4,654
Lowe's Cos. Inc.	3.350%	4/1/27	9,286	8,951	3	Toyota Motor Credit Corp.	4.550%	9/20/27	4,999	5,040
Lowe's Cos. Inc.	3.100%	5/3/27	13,742	13,172		Toyota Motor Credit Corp.	5.450%	11/10/27	4,895	5,076
Lowe's Cos. Inc.	1.300%	4/15/28	4,788	4,207		Toyota Motor Credit Corp.	4.625%	1/12/28	4,960	5,025
Lowe's Cos. Inc.	1.700%	9/15/28	6,500	5,751	3	Toyota Motor Credit Corp.	1.900%	4/6/28	6,500	5,901
Magna International Inc.	4.150%	10/1/25	2,186	2,153	3	Toyota Motor Credit Corp.	5.250%	9/11/28	5,000	5,183
Marriott International Inc.	3.750%	3/15/25	2,813	2,765		VF Corp.	2.400%	4/23/25	4,196	4,008
3 Marriott International Inc.	5.750%	5/1/25	2,408	2,423		VF Corp.	2.800%	4/23/27	3,780	3,469
3 Marriott International Inc.	3.750%	10/1/25	5,037	4,918		Whirlpool Corp.	3.700%	5/1/25	1,905	1,862
3 Marriott International Inc.	3.125%	6/15/26	4,049	3,888	3	Yale University	0.873%	4/15/25	4,516	4,290
3 Marriott International Inc.	5.000%	10/15/27	5,230	5,295						
3 Marriott International Inc.	4.000%	4/15/28	5,045	4,885						1,115,093
3 McDonald's Corp.	3.375%	5/26/25	5,340	5,236		Consumer Staples (1.5%)				
3 McDonald's Corp.	3.300%	7/1/25	9,953	9,731		Altria Group Inc.	2.350%	5/6/25	5,312	5,124
3 McDonald's Corp.	1.450%	9/1/25	6,836	6,474		Altria Group Inc.	4.400%	2/14/26	10,862	10,762
3 McDonald's Corp.	3.700%	1/30/26	4,116	4,048	3	Altria Group Inc.	6.200%	11/1/28	3,000	3,150
3 McDonald's Corp.	3.500%	3/1/27	10,976	10,686		Anheuser-Busch Cos. LLC	3.650%	2/1/26	6,526	6,405
3 McDonald's Corp.	3.800%	4/1/28	7,475	7,292		Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	19,536	19,309
3 McDonald's Corp.	4.800%	8/14/28	9,000	9,168		Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	4,225	4,296
Mohawk Industries Inc.	5.850%	9/18/28	3,060	3,172		Archer-Daniels-Midland Co.	2.500%	8/11/26	3,271	3,115
NIKE Inc.	2.400%	3/27/25	4,444	4,321		Avery Dennison Corp.	4.875%	12/6/28	8,388	8,494
NIKE Inc.	2.750%	3/27/27	5,452	5,199		BAT Capital Corp.	2.789%	9/6/24	12,595	12,337
O'Reilly Automotive Inc.	3.550%	3/15/26	3,505	3,405		BAT Capital Corp.	3.215%	9/6/26	3,926	3,757
O'Reilly Automotive Inc.	5.750%	11/20/26	2,115	2,166		BAT Capital Corp.	4.700%	4/2/27	1,634	1,617
O'Reilly Automotive Inc.	3.600%	9/1/27	2,320	2,238		BAT Capital Corp.	3.557%	8/15/27	6,750	6,447
Owens Corning	4.200%	12/1/24	3,643	3,599		BAT Capital Corp.	2.259%	3/25/28	5,565	4,978
Owens Corning	3.400%	8/15/26	3,141	3,028		BAT International Finance plc	1.668%	3/25/26	14,552	13,515
PulteGroup Inc.	5.500%	3/1/26	4,979	5,045		BAT International Finance plc	4.448%	3/16/28	7,505	7,389
PulteGroup Inc.	5.000%	1/15/27	2,265	2,278		BAT International Finance plc	5.931%	2/2/29	5,525	5,743
PVH Corp.	4.625%	7/10/25	4,335	4,265		Brown-Forman Corp.	3.500%	4/15/25	2,565	2,517
Ralph Lauren Corp.	3.750%	9/15/25	3,506	3,435		Bunge Ltd. Finance Corp.	1.630%	8/17/25	4,108	3,882
Ross Stores Inc.	4.600%	4/15/25	5,304	5,264		Bunge Ltd. Finance Corp.	3.250%	8/15/26	4,809	4,616
Ross Stores Inc.	0.875%	4/15/26	7,830	7,175		Campbell Soup Co.	3.950%	3/15/25	4,685	4,613
Sands China Ltd.	5.375%	8/8/25	11,825	11,650		Campbell Soup Co.	3.300%	3/19/25	3,920	3,826
Sands China Ltd.	4.300%	1/8/26	5,275	5,068		Campbell Soup Co.	4.150%	3/15/28	7,500	7,349
Sands China Ltd.	2.550%	3/8/27	4,625	4,193		Church & Dwight Co. Inc.	3.150%	8/1/27	3,095	2,964
Sands China Ltd.	5.650%	8/8/28	12,176	12,009		Clorox Co.	3.100%	10/1/27	2,134	2,017
Snap-on Inc.	3.250%	3/1/27	1,956	1,889		Clorox Co.	4.400%	5/1/29	4,975	4,926
Stanley Black & Decker Inc.	3.400%	3/1/26	5,725	5,538		Coca-Cola Co.	3.375%	3/25/27	12,616	12,327
3 Stanley Black & Decker Inc.	4.000%	3/15/60	4,238	3,542						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Coca-Cola Co.	1.450%	6/1/27	7,406	6,769	Mondelez International Inc.	2.625%	3/17/27	9,280	8,750
Coca-Cola Consolidated Inc.	3.800%	11/25/25	3,095	3,027	PepsiCo Inc.	2.250%	3/19/25	7,812	7,592
Colgate-Palmolive Co.	4.800%	3/2/26	5,270	5,338	PepsiCo Inc.	2.750%	4/30/25	7,503	7,312
Colgate-Palmolive Co.	3.100%	8/15/27	7,525	7,264	PepsiCo Inc.	3.500%	7/17/25	8,143	8,012
Colgate-Palmolive Co.	4.600%	3/1/28	5,230	5,362	PepsiCo Inc.	5.250%	11/10/25	3,000	3,047
Conagra Brands Inc.	4.600%	11/1/25	8,828	8,750	PepsiCo Inc.	2.850%	2/24/26	5,241	5,068
Conagra Brands Inc.	4.850%	11/1/28	10,000	9,995	PepsiCo Inc.	2.375%	10/6/26	6,056	5,756
Constellation Brands Inc.	4.400%	11/15/25	5,445	5,383	PepsiCo Inc.	5.125%	11/10/26	2,105	2,150
Constellation Brands Inc.	4.750%	12/1/25	4,267	4,247	PepsiCo Inc.	2.625%	3/19/27	9,521	9,037
Constellation Brands Inc.	5.000%	2/2/26	3,000	2,999	PepsiCo Inc.	3.000%	10/15/27	11,800	11,343
Constellation Brands Inc.	3.700%	12/6/26	6,558	6,394	PepsiCo Inc.	3.600%	2/18/28	565	553
Constellation Brands Inc.	4.350%	5/9/27	4,458	4,422	PepsiCo Inc.	4.450%	5/15/28	4,080	4,157
Constellation Brands Inc.	3.600%	2/15/28	5,757	5,529	Philip Morris International Inc.	1.500%	5/1/25	8,787	8,401
Constellation Brands Inc.	4.600%	11/15/28	9,975	9,992	Philip Morris International Inc.	3.375%	8/11/25	6,427	6,275
Costco Wholesale Corp.	3.000%	5/18/27	5,085	4,896	Philip Morris International Inc.	5.000%	11/17/25	6,539	6,569
Costco Wholesale Corp.	1.375%	6/20/27	13,810	12,540	Philip Morris International Inc.	4.875%	2/13/26	3,100	3,109
Diageo Capital plc	1.375%	9/29/25	5,339	5,046	Philip Morris International Inc.	2.750%	2/25/26	8,140	7,802
Diageo Capital plc	5.300%	10/24/27	9,975	10,303	Philip Morris International Inc.	0.875%	5/1/26	2,926	2,681
Diageo Capital plc	3.875%	5/18/28	1,073	1,050	Philip Morris International Inc.	5.125%	11/17/27	15,285	15,559
Diageo Capital plc	2.375%	10/24/29	4,975	4,484	Philip Morris International Inc.	4.875%	2/15/28	19,890	20,119
Dollar General Corp.	4.150%	11/1/25	5,804	5,711	Procter & Gamble Co.	0.550%	10/29/25	4,764	4,452
Dollar General Corp.	3.875%	4/15/27	5,009	4,857	Procter & Gamble Co.	2.700%	2/2/26	2,516	2,432
Dollar General Corp.	4.625%	11/1/27	2,850	2,832	Procter & Gamble Co.	2.450%	11/3/26	3,550	3,391
Dollar General Corp.	4.125%	5/1/28	3,919	3,835	Procter & Gamble Co.	2.800%	3/25/27	11,559	11,072
Dollar General Corp.	5.200%	7/5/28	1,975	2,003	Procter & Gamble Co.	2.850%	8/11/27	4,575	4,382
Dollar Tree Inc.	4.000%	5/15/25	7,904	7,764	Procter & Gamble Co.	3.950%	1/26/28	4,755	4,748
Dollar Tree Inc.	4.200%	5/15/28	9,000	8,807	Reynolds American Inc.	4.450%	6/12/25	16,887	16,693
Estee Lauder Cos. Inc.	2.000%	12/1/24	1,721	1,672	Sysco Corp.	3.750%	10/1/25	8,411	8,224
Estee Lauder Cos. Inc.	3.150%	3/15/27	3,620	3,469	Sysco Corp.	3.300%	7/15/26	3,611	3,488
Estee Lauder Cos. Inc.	4.375%	5/15/28	4,245	4,242	Sysco Corp.	5.750%	1/17/29	7,500	7,824
General Mills Inc.	4.000%	4/17/25	3,421	3,380	Target Corp.	2.250%	4/15/25	4,548	4,412
General Mills Inc.	3.200%	2/10/27	7,500	7,180	Target Corp.	2.500%	4/15/26	5,887	5,669
General Mills Inc.	4.200%	4/17/28	7,477	7,379	Target Corp.	1.950%	1/15/27	4,935	4,605
Haleon UK Capital plc	3.125%	3/24/25	5,838	5,701	Tyson Foods Inc.	4.000%	3/1/26	10,865	10,660
Haleon US Capital LLC	3.375%	3/24/27	15,414	14,834	Unilever Capital Corp.	3.375%	3/22/25	3,008	2,958
Haleon US Capital LLC	3.375%	3/24/29	3,969	3,756	Unilever Capital Corp.	3.100%	7/30/25	4,940	4,850
Hershey Co.	0.900%	6/1/25	4,632	4,391	Unilever Capital Corp.	2.000%	7/28/26	6,372	6,004
Hershey Co.	3.200%	8/21/25	697	682	Unilever Capital Corp.	3.500%	3/22/28	4,975	4,825
Hershey Co.	2.300%	8/15/26	3,825	3,630	Unilever Capital Corp.	4.875%	9/8/28	8,475	8,716
Hershey Co.	4.250%	5/4/28	1,340	1,342	Walmart Inc.	3.550%	6/26/25	6,893	6,800
Hormel Foods Corp.	1.700%	6/3/28	4,595	4,136	Walmart Inc.	3.900%	9/9/25	7,490	7,423
Ingredion Inc.	3.200%	10/1/26	4,227	4,045	Walmart Inc.	4.000%	4/15/26	1,500	1,492
J M Smucker Co.	3.500%	3/15/25	10,705	10,502	Walmart Inc.	3.050%	7/8/26	3,779	3,666
J M Smucker Co.	3.375%	12/15/27	3,475	3,305	Walmart Inc.	1.050%	9/17/26	6,960	6,402
J M Smucker Co.	5.900%	11/15/28	2,505	2,638	Walmart Inc.	3.950%	9/9/27	7,255	7,214
JBS USA LUX SA	2.500%	1/15/27	4,785	4,404	Walmart Inc.	3.900%	4/15/28	5,370	5,321
Kellanova	3.250%	4/1/26	3,681	3,569	Walmart Inc.	3.700%	6/26/28	10,770	10,638
Kenvue Inc.	5.500%	3/22/25	3,549	3,579	Walmart Inc.	1.500%	9/22/28	8,525	7,619
Kenvue Inc.	5.350%	3/22/26	4,010	4,079					
Kenvue Inc.	5.050%	3/22/28	9,000	9,221					860,175
Keurig Dr Pepper Inc.	4.417%	5/25/25	3,221	3,189	Energy (1.5%)				
Keurig Dr Pepper Inc.	3.400%	11/15/25	2,669	2,595	Apache Corp.	4.375%	10/15/28	1,375	1,303
Keurig Dr Pepper Inc.	2.550%	9/15/26	914	864	Baker Hughes Holdings LLC	2.061%	12/15/26	1,260	1,179
Keurig Dr Pepper Inc.	3.430%	6/15/27	4,872	4,696	Baker Hughes Holdings LLC	3.337%	12/15/27	3,729	3,568
Keurig Dr Pepper Inc.	4.597%	5/25/28	13,300	13,323	Boardwalk Pipelines LP	5.950%	6/1/26	7,480	7,583
Kimberly-Clark Corp.	3.050%	8/15/25	2,065	2,012	Boardwalk Pipelines LP	4.450%	7/15/27	641	628
Kimberly-Clark Corp.	2.750%	2/15/26	2,946	2,848	BP Capital Markets America Inc.	3.796%	9/21/25	6,307	6,222
Kraft Heinz Foods Co.	3.000%	6/1/26	9,710	9,334	BP Capital Markets America Inc.	3.410%	2/11/26	6,677	6,522
Kraft Heinz Foods Co.	3.875%	5/15/27	19,754	19,378	BP Capital Markets America Inc.	3.119%	5/4/26	11,549	11,175
Kroger Co.	3.500%	2/1/26	2,002	1,950	BP Capital Markets America Inc.	3.017%	1/16/27	9,329	8,936
Kroger Co.	2.650%	10/15/26	4,989	4,718	BP Capital Markets America Inc.	3.543%	4/6/27	5,874	5,715
Kroger Co.	3.700%	8/1/27	2,634	2,552	BP Capital Markets America Inc.	3.588%	4/14/27	6,113	5,932
McCormick & Co. Inc.	0.900%	2/15/26	4,563	4,203	BP Capital Markets America Inc.	3.937%	9/21/28	6,513	6,381
McCormick & Co. Inc.	3.400%	8/15/27	4,975	4,753	BP Capital Markets America Inc.	4.234%	11/6/28	15,220	15,137
Mead Johnson Nutrition Co.	4.125%	11/15/25	10,947	10,799	BP Capital Markets plc	3.279%	9/19/27	2,637	2,537
Molson Coors Beverage Co.	3.000%	7/15/26	13,344	12,777	BP Capital Markets plc	3.723%	11/28/28	4,331	4,204
Mondelez International Inc.	1.500%	5/4/25	4,930	4,702	Canadian Natural Resources Ltd.	3.900%	2/1/25	5,189	5,105
					Canadian Natural Resources Ltd.	2.050%	7/15/25	4,546	4,333

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Canadian Natural Resources Ltd.	3.850%	6/1/27	9,580	9,305	Halliburton Co.	3.800%	11/15/25	3,734	3,661
Cenovus Energy Inc.	4.250%	4/15/27	4,397	4,294	Hess Corp.	4.300%	4/1/27	5,846	5,789
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	11,061	11,088	HF Sinclair Corp.	5.875%	4/1/26	8,132	8,216
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	10,867	10,917	Kinder Morgan Inc.	4.300%	6/1/25	4,268	4,218
Cheniere Energy Inc.	4.625%	10/15/28	9,302	9,079	Kinder Morgan Inc.	1.750%	11/15/26	2,844	2,617
Chevron Corp.	1.554%	5/11/25	23,150	22,200	Kinder Morgan Inc.	4.300%	3/1/28	6,575	6,497
Chevron Corp.	3.326%	11/17/25	6,767	6,633	Magellan Midstream Partners LP	5.000%	3/1/26	3,740	3,732
Chevron Corp.	2.954%	5/16/26	4,647	4,495	Marathon Oil Corp.	4.400%	7/15/27	7,322	7,147
Chevron Corp.	1.995%	5/11/27	4,048	3,760	Marathon Petroleum Corp.	4.700%	5/1/25	6,304	6,261
Chevron USA Inc.	0.687%	8/12/25	5,428	5,104	Marathon Petroleum Corp.	5.125%	12/15/26	4,835	4,890
Chevron USA Inc.	1.018%	8/12/27	2,345	2,088	Marathon Petroleum Corp.	3.800%	4/1/28	3,865	3,695
Chevron USA Inc.	3.850%	1/15/28	3,121	3,080	MPLX LP	4.000%	2/15/25	4,359	4,295
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	10,300	10,108	MPLX LP	4.875%	6/1/25	5,648	5,614
Columbia Pipeline Group Inc.	4.500%	6/1/25	3,391	3,350	MPLX LP	1.750%	3/1/26	4,934	4,616
ConocoPhillips Co.	2.400%	3/7/25	974	946	MPLX LP	4.125%	3/1/27	9,901	9,695
ConocoPhillips Co.	3.350%	5/15/25	638	622	MPLX LP	4.250%	12/1/27	979	957
Continental Resources Inc.	4.375%	1/15/28	7,622	7,378	MPLX LP	4.000%	3/15/28	4,293	4,143
Coterra Energy Inc.	3.900%	5/15/27	6,837	6,610	Northwest Pipeline LLC	4.000%	4/1/27	246	243
DCP Midstream Operating LP	5.375%	7/15/25	2,768	2,771	Occidental Petroleum Corp.	5.875%	9/1/25	4,308	4,339
DCP Midstream Operating LP	5.625%	7/15/27	3,710	3,804	Occidental Petroleum Corp.	5.500%	12/1/25	3,300	3,308
Devon Energy Corp.	5.850%	12/15/25	2,732	2,764	Occidental Petroleum Corp.	5.550%	3/15/26	5,425	5,469
Diamondback Energy Inc.	3.250%	12/1/26	4,560	4,424	Occidental Petroleum Corp.	8.500%	7/15/27	3,475	3,792
Enbridge Energy Partners LP	5.875%	10/15/25	4,249	4,295	Occidental Petroleum Corp.	6.375%	9/1/28	3,700	3,901
Enbridge Inc.	2.500%	1/15/25	4,390	4,259	ONEOK Inc.	5.850%	1/15/26	4,068	4,132
Enbridge Inc.	2.500%	2/14/25	2,910	2,821	ONEOK Inc.	5.550%	11/1/26	1,490	1,516
Enbridge Inc.	1.600%	10/4/26	1,039	952	ONEOK Inc.	4.000%	7/13/27	3,085	2,996
Enbridge Inc.	5.900%	11/15/26	4,833	4,963	ONEOK Inc.	4.550%	7/15/28	5,300	5,234
Enbridge Inc.	4.250%	12/1/26	5,925	5,852	ONEOK Inc.	5.650%	11/1/28	4,160	4,299
Enbridge Inc.	3.700%	7/15/27	4,883	4,717	ONEOK Partners LP	4.900%	3/15/25	8,420	8,380
Enbridge Inc.	6.000%	11/15/28	4,740	4,980	Ovintiv Inc.	5.375%	1/1/26	5,657	5,659
Energy Transfer LP	4.050%	3/15/25	5,874	5,782	Ovintiv Inc.	5.650%	5/15/28	5,185	5,295
Energy Transfer LP	2.900%	5/15/25	11,890	11,530	Patterson-UTI Energy Inc.	3.950%	2/1/28	3,200	2,992
Energy Transfer LP	5.950%	12/1/25	3,653	3,694	Phillips 66	3.850%	4/9/25	11,340	11,159
Energy Transfer LP	4.750%	1/15/26	8,180	8,124	Phillips 66	1.300%	2/15/26	405	376
Energy Transfer LP	3.900%	7/15/26	4,811	4,677	Phillips 66	3.900%	3/15/28	6,179	6,015
Energy Transfer LP	4.400%	3/15/27	7,068	6,916	Phillips 66 Co.	3.605%	2/15/25	2,675	2,629
Energy Transfer LP	4.200%	4/15/27	5,695	5,535	Phillips 66 Co.	3.550%	10/1/26	4,151	4,021
Energy Transfer LP	5.500%	6/1/27	6,097	6,178	Phillips 66 Co.	4.950%	12/1/27	5,000	5,047
Energy Transfer LP	4.000%	10/1/27	1,585	1,528	Pioneer Natural Resources Co.	1.125%	1/15/26	7,913	7,351
Energy Transfer LP	5.550%	2/15/28	7,985	8,163	Plains All American Pipeline LP	4.650%	10/15/25	8,801	8,705
Energy Transfer LP	4.950%	5/15/28	6,090	6,066	Plains All American Pipeline LP	4.500%	12/15/26	6,215	6,140
Energy Transfer LP	4.950%	6/15/28	4,239	4,229	Sabine Pass Liquefaction LLC	5.625%	3/1/25	16,577	16,609
Enterprise Products Operating LLC	3.750%	2/15/25	8,843	8,726	Sabine Pass Liquefaction LLC	5.875%	6/30/26	4,558	4,638
Enterprise Products Operating LLC	5.050%	1/10/26	1,275	1,287	Sabine Pass Liquefaction LLC	5.000%	3/15/27	11,857	11,907
Enterprise Products Operating LLC	3.700%	2/15/26	898	885	Sabine Pass Liquefaction LLC	4.200%	3/15/28	9,594	9,399
Enterprise Products Operating LLC	4.150%	10/16/28	4,080	4,035	Schlumberger Finance Canada Ltd.	1.400%	9/17/25	4,461	4,225
Enterprise Products Operating LLC	3.125%	7/31/29	1,883	1,761	Schlumberger Investment SA	4.500%	5/15/28	3,525	3,561
Enterprise Products Operating LLC	5.250%	8/16/77	6,195	5,950	Shell International Finance BV	3.250%	5/11/25	18,994	18,633
Enterprise Products Operating LLC	5.375%	2/15/78	4,108	3,683	Shell International Finance BV	2.875%	5/10/26	5,105	4,917
EOG Resources Inc.	3.150%	4/1/25	5,089	4,988	Shell International Finance BV	2.500%	9/12/26	10,762	10,246
EOG Resources Inc.	4.150%	1/15/26	4,422	4,381	Shell International Finance BV	3.875%	11/13/28	9,214	9,075
EQT Corp.	6.125%	2/1/25	4,822	4,838	Spectra Energy Partners LP	3.500%	3/15/25	5,172	5,059
EQT Corp.	3.125%	5/15/26	3,200	3,037	Spectra Energy Partners LP	3.375%	10/15/26	6,771	6,520
EQT Corp.	3.900%	10/1/27	4,819	4,614	Targa Resources Corp.	5.200%	7/1/27	5,200	5,228
EQT Corp.	5.700%	4/1/28	3,395	3,451	Targa Resources Corp.	6.150%	3/1/29	1,530	1,602
Exxon Mobil Corp.	2.709%	3/6/25	12,540	12,254	Targa Resources Partners LP	6.500%	7/15/27	4,850	4,926
Exxon Mobil Corp.	2.992%	3/19/25	15,988	15,664	Targa Resources Partners LP	5.000%	1/15/28	4,422	4,371
Exxon Mobil Corp.	3.043%	3/1/26	19,697	19,131	TC PipeLines LP	4.375%	3/13/25	2,510	2,479
Exxon Mobil Corp.	3.294%	3/19/27	3,410	3,309	TC PipeLines LP	3.900%	5/25/27	5,305	5,093
					Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	1,849	2,000
					TotalEnergies Capital International SA	2.434%	1/10/25	4,962	4,840
					TotalEnergies Capital SA	3.883%	10/11/28	2,973	2,918
					TransCanada PipeLines Ltd.	4.875%	1/15/26	2,479	2,473
					TransCanada PipeLines Ltd.	4.250%	5/15/28	9,969	9,714
					Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,458	7,819

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	1,688	1,637	Ameriprise Financial Inc.	3.000%	4/2/25	4,477	4,366
Valero Energy Corp.	2.150%	9/15/27	2,335	2,133	Ameriprise Financial Inc.	5.700%	12/15/28	3,100	3,250
Valero Energy Corp.	4.350%	6/1/28	5,332	5,257	Aon Corp.	2.850%	5/28/27	5,032	4,754
Valero Energy Partners LP	4.500%	3/15/28	4,971	4,888	Aon Global Ltd.	3.875%	12/15/25	5,789	5,668
Western Midstream Operating LP	3.100%	2/1/25	4,480	4,364	Arch Capital Finance LLC	4.011%	12/15/26	3,695	3,589
Western Midstream Operating LP	4.500%	3/1/28	2,025	1,961	Ares Capital Corp.	4.250%	3/1/25	3,992	3,898
Western Midstream Operating LP	4.750%	8/15/28	1,321	1,292	Ares Capital Corp.	3.250%	7/15/25	8,520	8,162
Williams Cos. Inc.	3.900%	1/15/25	4,436	4,366	Ares Capital Corp.	3.875%	1/15/26	12,435	11,953
Williams Cos. Inc.	4.000%	9/15/25	10,549	10,356	Ares Capital Corp.	2.150%	7/15/26	5,699	5,193
Williams Cos. Inc.	5.400%	3/2/26	1,569	1,585	Ares Capital Corp.	7.000%	1/15/27	4,700	4,839
Williams Cos. Inc.	3.750%	6/15/27	3,715	3,581	Ares Capital Corp.	2.875%	6/15/27	640	585
Williams Cos. Inc.	5.300%	8/15/28	5,402	5,531	Ares Capital Corp.	2.875%	6/15/28	9,180	8,134
					Ares Management Corp.	6.375%	11/10/28	3,090	3,242
					Assurant Inc.	4.900%	3/27/28	1,745	1,727
					Assured Guaranty US Holdings Inc.	6.125%	9/15/28	2,200	2,307
					Athene Holding Ltd.	4.125%	1/12/28	6,414	6,134
Financials (11.3%)				842,779	Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	4,800	4,877
³ Aegon Ltd.	5.500%	4/11/48	5,113	4,870	³ Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	3,667	3,597
AerCap Ireland Capital DAC	3.500%	1/15/25	4,293	4,199	Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	2,250	2,263
AerCap Ireland Capital DAC	6.500%	7/15/25	8,730	8,860	AXIS Specialty Finance plc	4.000%	12/6/27	2,050	1,964
AerCap Ireland Capital DAC	4.450%	10/1/25	9,543	9,370	Bain Capital Specialty Finance Inc.	2.950%	3/10/26	2,931	2,728
AerCap Ireland Capital DAC	1.750%	1/30/26	11,730	10,907	Bain Capital Specialty Finance Inc.	2.550%	10/13/26	2,423	2,188
AerCap Ireland Capital DAC	4.450%	4/3/26	1,799	1,766	Banco Bilbao Vizcaya Argentaria SA	1.125%	9/18/25	6,128	5,717
AerCap Ireland Capital DAC	2.450%	10/29/26	47,950	44,417	Banco Bilbao Vizcaya Argentaria SA	5.862%	9/14/26	3,421	3,440
AerCap Ireland Capital DAC	6.100%	1/15/27	2,225	2,273	Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	7,025	7,219
AerCap Ireland Capital DAC	3.650%	7/21/27	761	723	Banco Santander SA	2.746%	5/28/25	17,480	16,873
AerCap Ireland Capital DAC	3.875%	1/23/28	4,132	3,939	Banco Santander SA	5.147%	8/18/25	18,030	17,935
AerCap Ireland Capital DAC	5.750%	6/6/28	5,263	5,389	Banco Santander SA	5.179%	11/19/25	10,155	10,066
AerCap Ireland Capital DAC	3.000%	10/29/28	23,495	21,448	Banco Santander SA	1.849%	3/25/26	4,805	4,451
Affiliated Managers Group Inc.	3.500%	8/1/25	4,381	4,248	Banco Santander SA	4.250%	4/11/27	13,661	13,237
Aflac Inc.	1.125%	3/15/26	2,228	2,056	Banco Santander SA	5.294%	8/18/27	9,032	9,054
Aflac Inc.	2.875%	10/15/26	2,370	2,254	Banco Santander SA	1.722%	9/14/27	9,673	8,755
³ Air Lease Corp.	2.300%	2/1/25	4,587	4,426	Banco Santander SA	6.527%	11/7/27	6,300	6,522
Air Lease Corp.	3.250%	3/1/25	7,404	7,210	Banco Santander SA	3.800%	2/23/28	3,260	3,079
Air Lease Corp.	3.375%	7/1/25	5,013	4,855	Banco Santander SA	4.175%	3/24/28	10,224	9,835
³ Air Lease Corp.	2.875%	1/15/26	8,089	7,711	Banco Santander SA	5.588%	8/8/28	8,375	8,548
³ Air Lease Corp.	3.750%	6/1/26	6,032	5,828	Banco Santander SA	6.607%	11/7/28	8,000	8,524
Air Lease Corp.	1.875%	8/15/26	4,423	4,073	³ Bank of America Corp.	4.000%	1/22/25	14,682	14,482
Air Lease Corp.	3.625%	4/1/27	4,190	4,004	³ Bank of America Corp.	3.950%	4/21/25	25,352	24,928
Air Lease Corp.	5.850%	12/15/27	4,210	4,320	³ Bank of America Corp.	3.366%	1/23/26	19,442	18,990
Air Lease Corp.	2.100%	9/1/28	3,000	2,630	³ Bank of America Corp.	2.015%	2/13/26	19,524	18,758
Air Lease Corp.	4.625%	10/1/28	1,490	1,457	³ Bank of America Corp.	4.450%	3/3/26	6,001	5,930
Aircastle Ltd.	4.250%	6/15/26	5,084	4,919	³ Bank of America Corp.	3.384%	4/2/26	14,480	14,093
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	3,828	3,730	³ Bank of America Corp.	3.500%	4/19/26	5,426	5,282
Allstate Corp.	0.750%	12/15/25	3,972	3,663	³ Bank of America Corp.	1.319%	6/19/26	48,944	46,069
Allstate Corp.	3.280%	12/15/26	5,070	4,898	³ Bank of America Corp.	6.220%	9/15/26	2,714	2,811
Ally Financial Inc.	4.625%	3/30/25	4,271	4,215	³ Bank of America Corp.	4.250%	10/22/26	13,784	13,536
Ally Financial Inc.	5.800%	5/1/25	9,006	9,013	³ Bank of America Corp.	1.197%	10/24/26	11,201	10,404
Ally Financial Inc.	4.750%	6/9/27	5,186	4,999	³ Bank of America Corp.	5.080%	1/20/27	12,424	12,402
Ally Financial Inc.	7.100%	11/15/27	4,770	4,972	³ Bank of America Corp.	1.658%	3/11/27	16,674	15,425
Ally Financial Inc.	2.200%	11/2/28	6,841	5,850	³ Bank of America Corp.	3.559%	4/23/27	29,817	28,708
Ally Financial Inc.	6.992%	6/13/29	3,025	3,129	³ Bank of America Corp.	1.734%	7/22/27	61,844	56,647
American Equity Investment Life Holding Co.	5.000%	6/15/27	4,059	3,895	³ Bank of America Corp.	4.183%	11/25/27	17,394	16,916
American Express Co.	3.625%	12/5/24	2,858	2,811	³ Bank of America Corp.	3.824%	1/20/28	18,008	17,315
American Express Co.	2.250%	3/4/25	6,726	6,508	³ Bank of America Corp.	2.551%	2/4/28	11,319	10,488
American Express Co.	3.950%	8/1/25	12,840	12,635	³ Bank of America Corp.	4.376%	4/27/28	24,105	23,561
American Express Co.	4.200%	11/6/25	6,788	6,710	³ Bank of America Corp.	4.948%	7/22/28	35,754	35,723
American Express Co.	4.990%	5/1/26	15,205	15,169	³ Bank of America Corp.	6.204%	11/10/28	19,898	20,779
American Express Co.	3.125%	5/20/26	4,827	4,657	³ Bank of America Corp.	3.419%	12/20/28	12,700	11,957
American Express Co.	6.338%	10/30/26	3,000	3,060	³ Bank of America Corp.	3.970%	3/5/29	16,059	15,338
American Express Co.	1.650%	11/4/26	9,342	8,623	³ Bank of America Corp.	5.202%	4/25/29	26,380	26,541
American Express Co.	2.550%	3/4/27	9,940	9,312					
American Express Co.	5.389%	7/28/27	6,815	6,895					
American Express Co.	5.850%	11/5/27	5,945	6,203					
American Express Co.	5.282%	7/27/29	6,770	6,906					
American International Group Inc.	4.200%	4/1/28	261	255					
³ American International Group Inc.	5.750%	4/1/48	4,930	4,873					

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.	2.087%	6/14/29	9,400	8,290	⁵ Blackstone Private Credit Fund	7.300%	11/27/28	2,500	2,591
³ Bank of America Corp.	4.271%	7/23/29	15,183	14,651	Blackstone Secured Lending Fund	3.625%	1/15/26	4,768	4,552
Bank of America Corp.	5.819%	9/15/29	14,525	14,994	Blackstone Secured Lending Fund	2.750%	9/16/26	4,934	4,519
Bank of America NA	5.650%	8/18/25	13,741	13,918	Blackstone Secured Lending Fund	2.125%	2/15/27	619	549
³ Bank of Montreal	1.500%	1/10/25	4,893	4,714	Blackstone Secured Lending Fund	2.850%	9/30/28	4,250	3,684
³ Bank of Montreal	1.850%	5/1/25	12,062	11,573	Blue Owl Capital Corp.	4.000%	3/30/25	3,968	3,856
³ Bank of Montreal	3.700%	6/7/25	7,164	7,026	Blue Owl Capital Corp.	3.750%	7/22/25	2,636	2,527
Bank of Montreal	5.920%	9/25/25	4,050	4,113	Blue Owl Capital Corp.	4.250%	1/15/26	4,417	4,269
Bank of Montreal	5.300%	6/5/26	5,435	5,488	Blue Owl Capital Corp.	3.400%	7/15/26	4,310	4,008
³ Bank of Montreal	1.250%	9/15/26	10,411	9,485	Blue Owl Capital Corp.	2.625%	1/15/27	4,869	4,388
³ Bank of Montreal	0.949%	1/22/27	14,500	13,383	Blue Owl Capital Corp.	2.875%	6/11/28	7,500	6,588
³ Bank of Montreal	2.650%	3/8/27	8,980	8,456	³ Blue Owl Credit Income Corp.	5.500%	3/21/25	2,130	2,099
³ Bank of Montreal	4.700%	9/14/27	4,075	4,085	³ Blue Owl Credit Income Corp.	7.750%	9/16/27	6,900	7,129
Bank of Montreal	5.203%	2/1/28	12,987	13,233	⁵ Blue Owl Credit Income Corp.	7.950%	6/13/28	7,490	7,747
Bank of Montreal	5.717%	9/25/28	4,800	4,976	Blue Owl Technology Finance Corp.	2.500%	1/15/27	2,000	1,747
³ Bank of Montreal	4.800%	Perpetual	117	112	³ BPCE SA	3.375%	12/2/26	3,765	3,640
³ Bank of New York Mellon Corp.	3.250%	9/11/24	5,137	5,062	Brookfield Corp.	4.000%	1/15/25	4,486	4,416
³ Bank of New York Mellon Corp.	3.000%	2/24/25	3,910	3,824	Brookfield Finance Inc.	4.250%	6/2/26	2,982	2,914
³ Bank of New York Mellon Corp.	1.600%	4/24/25	7,529	7,228	Brookfield Finance Inc.	3.900%	1/25/28	4,666	4,491
³ Bank of New York Mellon Corp.	2.800%	5/4/26	4,875	4,669	Canadian Imperial Bank of Commerce	2.250%	1/28/25	4,348	4,212
³ Bank of New York Mellon Corp.	5.148%	5/22/26	5,210	5,209	Canadian Imperial Bank of Commerce	3.300%	4/7/25	6,508	6,358
Bank of New York Mellon Corp.	4.414%	7/24/26	14,835	14,678	Canadian Imperial Bank of Commerce	5.144%	4/28/25	3,000	3,001
³ Bank of New York Mellon Corp.	2.450%	8/17/26	1,335	1,260	Canadian Imperial Bank of Commerce	3.945%	8/4/25	10,945	10,778
³ Bank of New York Mellon Corp.	2.050%	1/26/27	4,137	3,845	Canadian Imperial Bank of Commerce	0.950%	10/23/25	4,285	3,998
Bank of New York Mellon Corp.	4.947%	4/26/27	10,045	10,043	Canadian Imperial Bank of Commerce	1.250%	6/22/26	6,485	5,944
³ Bank of New York Mellon Corp.	3.250%	5/16/27	8,518	8,164	Canadian Imperial Bank of Commerce	5.615%	7/17/26	2,000	2,038
³ Bank of New York Mellon Corp.	3.442%	2/7/28	8,265	7,956	Canadian Imperial Bank of Commerce	3.450%	4/7/27	2,081	2,000
³ Bank of New York Mellon Corp.	1.650%	7/14/28	3,619	3,184	Canadian Imperial Bank of Commerce	5.001%	4/28/28	7,505	7,548
³ Bank of New York Mellon Corp.	5.802%	10/25/28	8,050	8,346	Capital One Financial Corp.	3.200%	2/5/25	7,736	7,552
³ Bank of New York Mellon Corp.	3.000%	10/30/28	3,045	2,815	Capital One Financial Corp.	4.250%	4/30/25	13,627	13,435
Bank of New York Mellon Corp.	4.543%	2/1/29	9,290	9,231	Capital One Financial Corp.	4.200%	10/29/25	13,405	13,161
³ Bank of New York Mellon Corp.	6.317%	10/25/29	6,400	6,793	Capital One Financial Corp.	2.636%	3/3/26	8,042	7,707
Bank of Nova Scotia	0.650%	7/31/24	821	798	Capital One Financial Corp.	3.750%	7/28/26	7,294	6,987
Bank of Nova Scotia	1.450%	1/10/25	3,817	3,676	Capital One Financial Corp.	3.750%	3/9/27	10,475	10,009
Bank of Nova Scotia	2.200%	2/3/25	13,754	13,337	Capital One Financial Corp.	7.149%	10/29/27	5,000	5,192
³ Bank of Nova Scotia	3.450%	4/11/25	10,517	10,299	Capital One Financial Corp.	4.927%	5/10/28	6,755	6,640
Bank of Nova Scotia	1.300%	6/11/25	2,415	2,289	Capital One Financial Corp.	5.468%	2/1/29	20,855	20,860
Bank of Nova Scotia	5.450%	6/12/25	3,325	3,340	Capital One Financial Corp.	6.312%	6/8/29	10,120	10,382
Bank of Nova Scotia	4.500%	12/16/25	8,012	7,883	³ Capital One NA	2.280%	1/28/26	697	671
Bank of Nova Scotia	1.050%	3/2/26	5,474	5,043	Cboe Global Markets Inc.	3.650%	1/12/27	5,435	5,276
Bank of Nova Scotia	1.350%	6/24/26	4,695	4,315	Charles Schwab Corp.	3.000%	3/10/25	3,020	2,941
Bank of Nova Scotia	2.700%	8/3/26	12,436	11,782	Charles Schwab Corp.	4.200%	3/24/25	5,525	5,462
Bank of Nova Scotia	1.300%	9/15/26	7,469	6,804	Charles Schwab Corp.	3.625%	4/1/25	2,294	2,253
Bank of Nova Scotia	2.951%	3/11/27	10,275	9,728	Charles Schwab Corp.	3.850%	5/21/25	7,358	7,225
Bank of Nova Scotia	5.250%	6/12/28	7,100	7,210	Charles Schwab Corp.	0.900%	3/11/26	2,541	2,330
BankUnited Inc.	4.875%	11/17/25	3,507	3,416	Charles Schwab Corp.	1.150%	5/13/26	13,647	12,515
Barclays plc	3.650%	3/16/25	9,131	8,927	Charles Schwab Corp.	3.200%	3/2/27	5,393	5,145
³ Barclays plc	4.375%	1/12/26	18,596	18,359	Charles Schwab Corp.	2.450%	3/3/27	12,092	11,257
Barclays plc	2.852%	5/7/26	8,236	7,950	Charles Schwab Corp.	3.200%	1/25/28	690	652
Barclays plc	5.200%	5/12/26	18,655	18,527	Charles Schwab Corp.	2.000%	3/20/28	7,018	6,249
Barclays plc	5.304%	8/9/26	7,595	7,567	Charles Schwab Corp.	5.643%	5/19/29	9,035	9,277
Barclays plc	7.325%	11/2/26	5,190	5,359	Charles Schwab Corp.	6.196%	11/17/29	8,000	8,398
Barclays plc	5.829%	5/9/27	14,680	14,807	Chubb INA Holdings Inc.	3.150%	3/15/25	4,928	4,821
Barclays plc	2.279%	11/24/27	10,898	9,996	Chubb INA Holdings Inc.	3.350%	5/3/26	6,181	6,015
Barclays plc	4.337%	1/10/28	1,404	1,364	³ Cincinnati Financial Corp.	6.920%	5/15/28	2,600	2,787
Barclays plc	4.836%	5/9/28	7,506	7,319	Citibank NA	5.864%	9/29/25	11,332	11,524
Barclays plc	5.501%	8/9/28	12,681	12,748					
Barclays plc	7.385%	11/2/28	22,875	24,446					
³ Barclays plc	4.972%	5/16/29	2,500	2,457					
Barclays plc	6.490%	9/13/29	7,949	8,290					
Berkshire Hathaway Finance Corp.	2.300%	3/15/27	1,615	1,527					
Berkshire Hathaway Inc.	3.125%	3/15/26	17,612	17,120					
BGC Group Inc.	8.000%	5/25/28	3,200	3,358					
BlackRock Inc.	3.200%	3/15/27	860	833					
Blackstone Private Credit Fund	7.050%	9/29/25	3,157	3,215					
Blackstone Private Credit Fund	2.625%	12/15/26	4,793	4,343					
Blackstone Private Credit Fund	3.250%	3/15/27	10,249	9,394					

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³					³				
	5.488%	12/4/26	12,300	12,528		4.650%	9/13/28	6,725	6,412
	5.803%	9/29/28	16,430	17,155		3.750%	3/4/25	3,540	3,459
	3.875%	3/26/25	7,036	6,907		4.500%	1/30/26	3,469	3,422
	3.300%	4/27/25	4,595	4,491		4.100%	2/9/27	13,320	12,785
	4.400%	6/10/25	22,616	22,360		3.500%	4/6/27	3,237	3,104
	5.500%	9/13/25	14,206	14,278		5.750%	9/1/40	447	422
	3.700%	1/12/26	6,102	5,960		5.500%	1/15/42	4,062	3,451
	2.014%	1/25/26	13,491	12,963		4.950%	6/1/29	631	616
	4.600%	3/9/26	5,011	4,947		4.350%	4/20/28	12,044	11,645
³	3.106%	4/8/26	42,509	41,333		7.400%	1/13/28	3,570	3,682
	3.400%	5/1/26	3,907	3,771		4.850%	4/17/28	4,193	4,132
	5.610%	9/29/26	3,806	3,834		4.500%	8/15/28	2,180	2,123
	3.200%	10/21/26	4,946	4,719		2.375%	1/28/25	6,149	5,949
	4.300%	11/20/26	5,307	5,201		2.550%	5/5/27	2,287	2,109
	1.122%	1/28/27	13,251	12,180		1.707%	11/1/27	4,485	4,040
	1.462%	6/9/27	2,418	2,213		4.055%	4/25/28	3,875	3,691
	4.450%	9/29/27	13,967	13,644		6.339%	7/27/29	15,287	15,904
³	3.887%	1/10/28	21,877	21,165	³	3.850%	3/15/26	13,125	12,608
³	3.070%	2/24/28	61,531	57,985	³	2.250%	2/1/27	6,446	5,948
	4.658%	5/24/28	25,146	24,988		4.000%	5/26/25	2,671	2,593
³	3.668%	7/24/28	9,200	8,771		6.125%	3/9/28	3,000	3,052
	4.125%	7/25/28	13,136	12,619		2.850%	3/30/25	5,134	4,996
³	3.520%	10/27/28	14,975	14,157		4.125%	2/1/25	4,042	3,937
³	4.075%	4/23/29	14,782	14,239		3.400%	1/15/26	5,579	5,281
³	2.250%	4/28/25	3,265	3,122		2.625%	1/15/27	2,844	2,551
³	3.750%	2/18/26	3,216	3,076		3.250%	3/30/25	1,980	1,927
	4.575%	8/9/28	5,337	5,070		3.250%	9/15/26	2,135	2,037
	2.850%	7/27/26	3,383	3,148		3.850%	3/30/27	3,497	3,360
	4.300%	2/11/31	3,964	3,374		4.550%	11/7/28	3,805	3,732
	3.000%	3/15/25	6,103	5,974		3.450%	5/15/25	8,020	7,841
	3.750%	6/15/28	6,725	6,579		3.373%	11/15/25	420	408
	4.500%	3/1/26	2,379	2,354		4.550%	9/15/28	3,531	3,502
	3.450%	8/15/27	3,933	3,761		3.750%	2/10/25	3,315	3,244
	5.250%	5/30/25	4,600	4,572		2.875%	1/15/26	3,434	3,262
	5.079%	1/10/25	8,310	8,322		3.500%	1/23/25	4,197	4,116
	5.316%	3/13/26	7,720	7,826		3.500%	4/1/25	33,275	32,558
	1.375%	1/10/25	4,658	4,483		3.750%	5/22/25	13,518	13,262
	5.000%	1/13/25	3,747	3,744		4.250%	10/21/25	26,657	26,167
³	3.375%	5/21/25	15,311	15,010		3.750%	2/25/26	15,418	15,066
³	5.500%	7/18/25	1,210	1,222		3.500%	11/16/26	3,150	3,035
	4.375%	8/4/25	11,851	11,638		1.093%	12/9/26	13,832	12,743
³	3.750%	7/21/26	8,311	7,967	³	5.950%	1/15/27	4,189	4,308
	5.500%	10/5/26	4,800	4,913		3.850%	1/26/27	10,138	9,869
	3.500%	4/4/25	925	902		1.431%	3/9/27	14,351	13,229
	3.650%	4/5/27	31,287	30,130		1.542%	9/10/27	13,479	12,226
	3.850%	4/5/29	4,000	3,776		1.948%	10/21/27	51,843	47,427
	6.875%	12/15/52	5,423	5,407		2.640%	2/24/28	46,120	42,758
	7.950%	1/9/25	8,122	8,298		3.615%	3/15/28	15,034	14,406
³	3.700%	2/21/25	6,300	6,170		4.482%	8/23/28	29,425	28,886
	2.950%	4/9/25	23,328	22,604		3.814%	4/23/29	10,215	9,704
	1.250%	8/7/26	8,065	7,316	³	4.223%	5/1/29	24,255	23,451
	7.500%	2/15/28	22,791	24,980	³	6.484%	10/24/29	8,000	8,490
	4.500%	4/1/25	12,021	11,806		2.500%	8/24/26	4,435	4,022
	4.100%	1/13/26	335	329		7.050%	12/5/28	3,040	3,195
³	4.100%	1/13/26	3,785	3,687		4.500%	4/15/26	2,770	2,720
	1.686%	3/19/26	8,603	8,008		2.625%	9/16/26	355	320
	6.119%	7/14/26	5,942	6,003		3.375%	1/20/27	434	395
	2.129%	11/24/26	8,202	7,687		4.250%	8/18/25	7,439	7,279
	7.146%	7/13/27	7,605	7,900		4.180%	12/9/25	5,604	5,528
	5.371%	9/9/27	2,027	2,055		4.300%	3/8/26	27,749	27,295
	2.311%	11/16/27	10,552	9,647		2.999%	3/10/26	14,312	13,883
	2.552%	1/7/28	11,237	10,320		1.645%	4/18/26	15,111	14,362
	6.720%	1/18/29	10,905	11,421	³	3.900%	5/25/26	27,709	26,985
	6.819%	11/20/29	2,800	2,946	³	2.099%	6/4/26	19,507	18,573
	4.875%	12/1/32	4,737	4,427	³	4.292%	9/12/26	14,691	14,383
³	4.250%	3/13/26	2,766	2,684	³	4.375%	11/23/26	3,777	3,691
³	3.450%	7/27/26	390	369					

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
					3	KeyCorp	2.250%	4/6/27	8,659	7,796
					3	KeyCorp	4.100%	4/30/28	4,195	3,947
3						Lazard Group LLC	3.750%	2/13/25	3,275	3,206
						Lazard Group LLC	3.625%	3/1/27	2,560	2,414
						Lazard Group LLC	4.500%	9/19/28	6,900	6,709
						Legg Mason Inc.	4.750%	3/15/26	3,934	3,920
						Lincoln National Corp.	3.350%	3/9/25	2,534	2,470
3						Lincoln National Corp.	3.625%	12/12/26	4,874	4,735
						Lincoln National Corp.	3.800%	3/1/28	2,500	2,401
						Lloyds Banking Group plc	4.450%	5/8/25	2,307	2,280
						Lloyds Banking Group plc	4.582%	12/10/25	546	535
					3	Lloyds Banking Group plc	2.438%	2/5/26	8,070	7,790
						Lloyds Banking Group plc	3.511%	3/18/26	5,735	5,599
						Lloyds Banking Group plc	4.650%	3/24/26	6,399	6,288
						Lloyds Banking Group plc	4.716%	8/11/26	20,316	20,052
						Lloyds Banking Group plc	3.750%	1/11/27	3,338	3,207
						Lloyds Banking Group plc	1.627%	5/11/27	3,465	3,176
						Lloyds Banking Group plc	3.750%	3/18/28	11,335	10,853
						Lloyds Banking Group plc	4.375%	3/22/28	18,596	18,186
						Lloyds Banking Group plc	4.550%	8/16/28	3,176	3,128
					3	Lloyds Banking Group plc	3.574%	11/7/28	4,650	4,375
						Lloyds Banking Group plc	5.871%	3/6/29	8,275	8,482
						LPL Holdings Inc.	6.750%	11/17/28	3,050	3,248
						M&T Bank Corp.	4.553%	8/16/28	4,895	4,721
						M&T Bank Corp.	7.413%	10/30/29	3,700	3,985
						Main Street Capital Corp.	3.000%	7/14/26	3,981	3,632
					3	Manufacturers & Traders Trust Co.	2.900%	2/6/25	4,951	4,794
						Manufacturers & Traders Trust Co.	5.400%	11/21/25	6,945	6,916
						Manufacturers & Traders Trust Co.	4.650%	1/27/26	6,285	6,152
					3	Manufacturers & Traders Trust Co.	3.400%	8/17/27	2,948	2,730
						Manufacturers & Traders Trust Co.	4.700%	1/27/28	8,516	8,279
						Manulife Financial Corp.	4.150%	3/4/26	4,217	4,167
					3	Manulife Financial Corp.	2.484%	5/19/27	5,554	5,152
						Manulife Financial Corp.	4.061%	2/24/32	5,327	5,037
						Markel Group Inc.	3.500%	11/1/27	1,675	1,595
3						Marsh & McLennan Cos. Inc.	3.500%	3/10/25	5,347	5,252
						Marsh & McLennan Cos. Inc.	3.750%	3/14/26	3,502	3,435
3						Mastercard Inc.	2.000%	3/3/25	6,383	6,188
						Mastercard Inc.	2.950%	11/21/26	9,043	8,718
						Mastercard Inc.	3.300%	3/26/27	10,566	10,248
						Mastercard Inc.	4.875%	3/9/28	7,770	8,018
						Mercury General Corp.	4.400%	3/15/27	3,240	3,101
						MetLife Inc.	3.000%	3/1/25	4,020	3,931
						MetLife Inc.	3.600%	11/13/25	4,604	4,530
3						Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	26,841	25,931
						Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	11,693	11,044
3						Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	5,636	5,504
						Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	6,091	5,748
3						Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	37,566	34,335
3						Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	10,336	9,856
3						Mitsubishi UFJ Financial Group Inc.	1.640%	10/13/27	8,770	7,988
						Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	6,478	5,989
						Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	16,730	16,290
3						Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	4,651	4,524
3						Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	4,098	4,102
3						Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	9,904	9,627
3						Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	9,904	9,627

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	5,090	5,164	5	Oaktree Specialty Lending Corp.	2.700%	1/15/27	2,501	2,238
Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	6,440	6,527		Oaktree Strategic Credit Fund	8.400%	11/14/28	1,900	2,006
Mizuho Financial Group Inc.	2.651%	5/22/26	5,250	5,052		Old Republic International Corp.	3.875%	8/26/26	4,331	4,173
Mizuho Financial Group Inc.	2.226%	5/25/26	8,151	7,789	3	ORIX Corp.	3.250%	12/4/24	4,917	4,818
Mizuho Financial Group Inc.	2.839%	9/13/26	6,039	5,735	3	ORIX Corp.	5.000%	9/13/27	4,390	4,429
Mizuho Financial Group Inc.	3.663%	2/28/27	3,845	3,699	3	PNC Bank NA	2.950%	2/23/25	6,230	6,065
Mizuho Financial Group Inc.	1.234%	5/22/27	2,833	2,582	3	PNC Bank NA	3.875%	4/10/25	4,442	4,351
Mizuho Financial Group Inc.	1.554%	7/9/27	10,850	9,919	3	PNC Bank NA	3.250%	6/1/25	1,792	1,745
Mizuho Financial Group Inc.	4.018%	3/5/28	4,000	3,882	3	PNC Bank NA	4.200%	11/1/25	3,306	3,242
Mizuho Financial Group Inc.	5.414%	9/13/28	8,766	8,877		PNC Bank NA	3.100%	10/25/27	3,609	3,387
Mizuho Financial Group Inc.	5.667%	5/27/29	4,052	4,146		PNC Bank NA	4.050%	7/26/28	4,922	4,742
Mizuho Financial Group Inc.	5.778%	7/6/29	8,585	8,837		PNC Financial Services Group Inc.	5.812%	6/12/26	17,100	17,220
Mizuho Financial Group Inc.	4.254%	9/11/29	3,253	3,144		PNC Financial Services Group Inc.	1.150%	8/13/26	6,638	6,036
Morgan Stanley	4.000%	7/23/25	15,709	15,486		PNC Financial Services Group Inc.	4.758%	6/12/27	2,090	2,073
Morgan Stanley	5.000%	11/24/25	8,479	8,468		PNC Financial Services Group Inc.	3.150%	5/19/27	11,994	11,371
Morgan Stanley	3.875%	1/27/26	13,202	12,934		PNC Financial Services Group Inc.	6.615%	10/20/27	6,400	6,642
Morgan Stanley	2.630%	2/18/26	6,748	6,531		PNC Financial Services Group Inc.	5.354%	12/2/28	9,001	9,111
Morgan Stanley	2.188%	4/28/26	54,402	52,249		PNC Financial Services Group Inc.	5.582%	6/12/29	17,761	18,117
Morgan Stanley	3.125%	7/27/26	4,406	4,218		Principal Financial Group Inc.	3.400%	5/15/25	1,516	1,481
Morgan Stanley	6.250%	8/9/26	5,555	5,727		Private Export Funding Corp.	3.900%	10/15/27	2,850	2,822
Morgan Stanley	4.350%	9/8/26	19,481	19,130		Progressive Corp.	2.500%	3/15/27	6,428	6,034
Morgan Stanley	6.138%	10/16/26	7,010	7,138		Prospect Capital Corp.	3.706%	1/22/26	4,126	3,870
Morgan Stanley	0.985%	12/10/26	22,390	20,606	3	Prospect Capital Corp.	3.364%	11/15/26	1,785	1,606
Morgan Stanley	3.625%	1/20/27	8,330	8,080	3	Prudential Financial Inc.	1.500%	3/10/26	647	603
Morgan Stanley	5.050%	1/28/27	13,975	13,987	3	Prudential Financial Inc.	5.375%	5/15/45	4,976	4,917
Morgan Stanley	3.950%	4/23/27	6,563	6,370	3	Prudential Financial Inc.	4.500%	9/15/47	890	831
Morgan Stanley	1.593%	5/4/27	32,706	30,127		Prudential Financial Inc.	5.700%	9/15/48	2,721	2,647
Morgan Stanley	1.512%	7/20/27	40,254	36,782		Regions Financial Corp.	2.250%	5/18/25	3,609	3,441
Morgan Stanley	2.475%	1/21/28	16,580	15,388		Regions Financial Corp.	1.800%	8/12/28	4,257	3,647
Morgan Stanley	4.210%	4/20/28	36,141	35,310		Reinsurance Group of America Inc.	3.950%	9/15/26	953	923
Morgan Stanley	6.296%	10/18/28	19,990	20,959		RenaissanceRe Finance Inc.	3.700%	4/1/25	3,476	3,394
Morgan Stanley	3.772%	1/24/29	10,473	9,986	3	RenaissanceRe Finance Inc.	3.450%	7/1/27	2,420	2,284
Morgan Stanley	5.123%	2/1/29	10,140	10,181		RenaissanceRe Holdings Ltd.	3.600%	4/15/29	1,092	1,014
Morgan Stanley	5.164%	4/20/29	15,691	15,764	3	Royal Bank of Canada	1.600%	1/21/25	6,125	5,903
Morgan Stanley	5.449%	7/20/29	24,575	25,040	3	Royal Bank of Canada	3.375%	4/14/25	10,870	10,658
Morgan Stanley Bank NA	5.479%	7/16/25	8,145	8,218	3	Royal Bank of Canada	4.950%	4/25/25	7,275	7,278
Morgan Stanley Bank NA	4.754%	4/21/26	8,125	8,120	3	Royal Bank of Canada	1.150%	6/10/25	4,767	4,520
Morgan Stanley Bank NA	5.882%	10/30/26	9,400	9,680	3	Royal Bank of Canada	0.875%	1/20/26	11,302	10,481
Nasdaq Inc.	3.850%	6/30/26	2,534	2,472	3	Royal Bank of Canada	4.650%	1/27/26	14,229	14,113
Nasdaq Inc.	5.350%	6/28/28	11,980	12,336	3	Royal Bank of Canada	1.200%	4/27/26	17,249	15,929
National Australia Bank Ltd.	5.200%	5/13/25	7,100	7,136	3	Royal Bank of Canada	1.150%	7/14/26	7,647	6,995
National Australia Bank Ltd.	4.966%	1/12/26	15,309	15,404	3	Royal Bank of Canada	1.400%	11/2/26	7,151	6,543
National Australia Bank Ltd.	3.375%	1/14/26	1,133	1,104	3	Royal Bank of Canada	2.050%	1/21/27	3,035	2,818
National Australia Bank Ltd.	2.500%	7/12/26	17,163	16,289	3	Royal Bank of Canada	3.625%	5/4/27	3,128	3,022
National Australia Bank Ltd.	4.944%	1/12/28	5,135	5,190	3	Royal Bank of Canada	4.240%	8/3/27	12,565	12,428
National Australia Bank Ltd.	4.900%	6/13/28	17,075	17,245	3	Royal Bank of Canada	4.900%	1/12/28	13,805	13,965
National Bank of Canada	5.600%	12/18/28	7,925	8,133		Royal Bank of Canada	5.200%	8/1/28	6,725	6,859
NatWest Group plc	4.800%	4/5/26	7,239	7,178		Santander Holdings USA Inc.	3.450%	6/2/25	4,143	4,026
NatWest Group plc	7.472%	11/10/26	13,825	14,306		Santander Holdings USA Inc.	4.500%	7/17/25	6,776	6,703
NatWest Group plc	5.847%	3/2/27	5,620	5,672		Santander Holdings USA Inc.	3.244%	10/5/26	17,336	16,426
NatWest Group plc	3.073%	5/22/28	16,208	15,058		Santander Holdings USA Inc.	4.400%	7/13/27	9,282	9,018
NatWest Group plc	5.516%	9/30/28	12,241	12,323	3	Santander Holdings USA Inc.	2.490%	1/6/28	8,965	8,221
NatWest Group plc	4.892%	5/18/29	20,572	20,221		Santander Holdings USA Inc.	6.499%	3/9/29	5,725	5,922
Nomura Holdings Inc.	2.648%	1/16/25	4,695	4,554		Santander UK Group Holdings plc	1.532%	8/21/26	3,904	3,642
Nomura Holdings Inc.	5.099%	7/3/25	3,755	3,732		Santander UK Group Holdings plc	1.673%	6/14/27	3,950	3,595
Nomura Holdings Inc.	1.851%	7/16/25	14,096	13,336		Santander UK Group Holdings plc	2.469%	1/11/28	19,490	17,763
Nomura Holdings Inc.	1.653%	7/14/26	1,885	1,723		Santander UK Group Holdings plc	6.534%	1/10/29	9,627	9,973
Nomura Holdings Inc.	2.329%	1/22/27	14,490	13,290		Sixth Street Specialty Lending Inc.	2.500%	8/1/26	3,041	2,779
Nomura Holdings Inc.	5.386%	7/6/27	4,877	4,893		Sixth Street Specialty Lending Inc.	6.950%	8/14/28	1,256	1,296
Nomura Holdings Inc.	6.070%	7/12/28	4,865	5,027		State Street Corp.	3.300%	12/16/24	12,550	12,349
Nomura Holdings Inc.	2.172%	7/14/28	4,604	4,044		State Street Corp.	3.550%	8/18/25	9,906	9,724
Northern Trust Corp.	3.950%	10/30/25	5,490	5,402		State Street Corp.	2.901%	3/30/26	8,132	7,897
Northern Trust Corp.	4.000%	5/10/27	5,455	5,380		State Street Corp.	5.104%	5/18/26	5,365	5,369
Northern Trust Corp.	3.650%	8/3/28	3,295	3,194		State Street Corp.	5.272%	8/3/26	6,725	6,819
Oaktree Specialty Lending Corp.	3.500%	2/25/25	2,525	2,434	3	State Street Corp.	2.203%	2/7/28	4,124	3,825
						State Street Corp.	5.684%	11/21/29	6,330	6,549
						Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	4,830	4,722

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AstraZeneca Finance LLC	4.875%	3/3/28	12,628	12,873	Humana Inc.	5.750%	3/1/28	2,156	2,242
AstraZeneca Finance LLC	1.750%	5/28/28	5,941	5,322	Illumina Inc.	5.800%	12/12/25	3,000	3,021
AstraZeneca plc	3.375%	11/16/25	19,369	18,952	Illumina Inc.	5.750%	12/13/27	4,875	5,001
AstraZeneca plc	0.700%	4/8/26	12,275	11,304	Johnson & Johnson	2.625%	1/15/25	3,083	3,017
AstraZeneca plc	3.125%	6/12/27	6,715	6,455	Johnson & Johnson	0.550%	9/1/25	3,940	3,693
Baxalta Inc.	4.000%	6/23/25	11,029	10,850	Johnson & Johnson	2.450%	3/1/26	11,460	11,018
Baxter International Inc.	2.600%	8/15/26	5,924	5,584	Johnson & Johnson	2.950%	3/3/27	12,978	12,529
Baxter International Inc.	1.915%	2/1/27	13,510	12,382	Johnson & Johnson	0.950%	9/1/27	1,111	992
Becton Dickinson & Co.	3.734%	12/15/24	3,786	3,725	Johnson & Johnson	2.900%	1/15/28	1,725	1,651
Becton Dickinson & Co.	3.700%	6/6/27	11,515	11,160	Kaiser Foundation Hospitals	3.150%	5/1/27	4,122	3,945
Becton Dickinson & Co.	4.693%	2/13/28	4,185	4,205	Laboratory Corp. of America				
Biogen Inc.	4.050%	9/15/25	11,490	11,302	Holdings	2.300%	12/1/24	3,997	3,887
Bio-Rad Laboratories Inc.	3.300%	3/15/27	3,250	3,087	Laboratory Corp. of America				
Boston Scientific Corp.	1.900%	6/1/25	4,955	4,745	Holdings	3.600%	2/1/25	4,332	4,259
Bristol-Myers Squibb Co.	0.750%	11/13/25	4,928	4,600	Laboratory Corp. of America				
Bristol-Myers Squibb Co.	3.200%	6/15/26	6,892	6,689	Holdings	1.550%	6/1/26	4,585	4,236
Bristol-Myers Squibb Co.	1.125%	11/13/27	5,030	4,475	McKesson Corp.	0.900%	12/3/25	4,271	3,963
Bristol-Myers Squibb Co.	3.450%	11/15/27	4,865	4,721	McKesson Corp.	5.250%	2/15/26	3,020	3,021
Bristol-Myers Squibb Co.	3.900%	2/20/28	9,175	9,015	McKesson Corp.	3.950%	2/16/28	1,800	1,774
Cardinal Health Inc.	3.750%	9/15/25	4,077	3,984	McKesson Corp.	4.900%	7/15/28	839	854
Cardinal Health Inc.	3.410%	6/15/27	3,392	3,256	Medtronic Global Holdings SCA	4.250%	3/30/28	7,840	7,812
Cencora Inc.	3.250%	3/1/25	4,367	4,274	Merck & Co. Inc.	2.750%	2/10/25	9,739	9,523
Cencora Inc.	3.450%	12/15/27	5,116	4,929	Merck & Co. Inc.	0.750%	2/24/26	6,003	5,566
Centene Corp.	4.250%	12/15/27	12,088	11,675	Merck & Co. Inc.	1.700%	6/10/27	16,439	15,086
Centene Corp.	2.450%	7/15/28	11,180	9,986	Merck & Co. Inc.	4.050%	5/17/28	3,975	3,963
³ Cigna Group	3.250%	4/15/25	4,575	4,465	Mylan Inc.	4.550%	4/15/28	6,720	6,530
³ Cigna Group	4.125%	11/15/25	15,962	15,763	Novartis Capital Corp.	1.750%	2/14/25	7,741	7,494
³ Cigna Group	4.500%	2/25/26	4,080	4,051	Novartis Capital Corp.	3.000%	11/20/25	5,662	5,510
³ Cigna Group	1.250%	3/15/26	5,550	5,145	Novartis Capital Corp.	2.000%	2/14/27	15,127	14,169
Cigna Group	3.400%	3/1/27	14,468	13,945	Novartis Capital Corp.	3.100%	5/17/27	4,859	4,677
Cigna Group	4.375%	10/15/28	20,995	20,830	³ PeaceHealth Obligated Group	1.375%	11/15/25	2,217	2,053
CommonSpirit Health	1.547%	10/1/25	4,716	4,413	Pfizer Inc.	0.800%	5/28/25	5,200	4,922
CommonSpirit Health	6.073%	11/1/27	3,000	3,089	Pfizer Inc.	2.750%	6/3/26	9,719	9,323
CVS Health Corp.	4.100%	3/25/25	501	496	Pfizer Inc.	3.000%	12/15/26	9,333	8,997
CVS Health Corp.	3.875%	7/20/25	31,208	30,651	Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/25	21,566	21,517
CVS Health Corp.	2.875%	6/1/26	10,933	10,447	Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/26	21,566	21,507
CVS Health Corp.	3.000%	8/15/26	3,855	3,687	Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/28	36,000	36,006
CVS Health Corp.	3.625%	4/1/27	3,071	2,977	³ Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,742	2,578
CVS Health Corp.	1.300%	8/21/27	4,910	4,364	Quest Diagnostics Inc.	3.500%	3/30/25	4,747	4,646
CVS Health Corp.	4.300%	3/25/28	27,783	27,309	Quest Diagnostics Inc.	3.450%	6/1/26	8,009	7,788
CVS Health Corp.	3.250%	8/15/29	4,957	4,616	Revvity Inc.	1.900%	9/15/28	3,200	2,772
Danaher Corp.	3.350%	9/15/25	1,721	1,683	Royalty Pharma plc	1.200%	9/2/25	4,835	4,514
Edwards Lifesciences Corp.	4.300%	6/15/28	4,075	4,016	Royalty Pharma plc	1.750%	9/2/27	4,940	4,434
Elevance Health Inc.	2.375%	1/15/25	9,181	8,922	Sanofi SA	3.625%	6/19/28	4,985	4,884
Elevance Health Inc.	5.350%	10/15/25	2,043	2,058	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	12,468	11,997
Elevance Health Inc.	4.900%	2/8/26	3,745	3,739	³ SSM Health Care Corp.	3.823%	6/1/27	2,994	2,900
Elevance Health Inc.	1.500%	3/15/26	4,460	4,161	SSM Health Care Corp.	4.894%	6/1/28	3,500	3,513
Elevance Health Inc.	4.101%	3/1/28	16,946	16,703	Stryker Corp.	3.375%	11/1/25	3,927	3,823
Eli Lilly & Co.	5.500%	3/15/27	2,975	3,092	Stryker Corp.	3.500%	3/15/26	1,545	1,507
GE HealthCare Technologies Inc.	5.600%	11/15/25	5,645	5,695	³ Stryker Corp.	3.650%	3/7/28	4,867	4,712
GE HealthCare Technologies Inc.	5.650%	11/15/27	9,390	9,722	³ Sutter Health	1.321%	8/15/25	2,580	2,412
Gilead Sciences Inc.	3.500%	2/1/25	7,280	7,166	³ Sutter Health	3.695%	8/15/28	2,300	2,203
Gilead Sciences Inc.	3.650%	3/1/26	24,539	24,046	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	10,808	10,971
Gilead Sciences Inc.	2.950%	3/1/27	13,775	13,139	Thermo Fisher Scientific Inc.	5.000%	12/5/26	5,095	5,178
Gilead Sciences Inc.	1.200%	10/1/27	2,440	2,173	Thermo Fisher Scientific Inc.	4.800%	11/21/27	4,903	5,000
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	8,734	8,589	Thermo Fisher Scientific Inc.	1.750%	10/15/28	4,387	3,914
HCA Inc.	5.375%	2/1/25	18,640	18,632	UnitedHealth Group Inc.	3.750%	7/15/25	13,446	13,256
HCA Inc.	5.250%	4/15/25	14,083	14,081	UnitedHealth Group Inc.	5.150%	10/15/25	6,550	6,627
HCA Inc.	5.875%	2/15/26	11,101	11,204	UnitedHealth Group Inc.	3.700%	12/15/25	4,677	4,602
HCA Inc.	5.250%	6/15/26	9,453	9,501	UnitedHealth Group Inc.	1.250%	1/15/26	1,168	1,094
HCA Inc.	5.375%	9/1/26	5,032	5,058	UnitedHealth Group Inc.	3.100%	3/15/26	1,675	1,627
HCA Inc.	4.500%	2/15/27	2,385	2,360	UnitedHealth Group Inc.	1.150%	5/15/26	10,906	10,104
HCA Inc.	3.125%	3/15/27	12,430	11,786	UnitedHealth Group Inc.	3.450%	1/15/27	4,915	4,807
HCA Inc.	5.200%	6/1/28	4,140	4,181					
HCA Inc.	5.625%	9/1/28	7,390	7,563					
Humana Inc.	4.500%	4/1/25	4,965	4,928					
Humana Inc.	3.950%	3/15/27	3,210	3,139					

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
					Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	5,000	4,782	
³	Otis Worldwide Corp.	5.250%	8/16/28	5,625	5,791					
	PACCAR Financial Corp.	1.800%	2/6/25	4,642	4,492					
³	PACCAR Financial Corp.	5.050%	8/10/26	1,885	1,912	Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	6,164	6,097
	PACCAR Financial Corp.	4.600%	1/10/28	4,975	5,024	WW Grainger Inc.	1.850%	2/15/25	4,100	3,958
³	PACCAR Financial Corp.	4.950%	8/10/28	2,025	2,090	Xylem Inc.	3.250%	11/1/26	2,124	2,047
	Parker-Hannifin Corp.	3.250%	3/1/27	2,760	2,649	Xylem Inc.	1.950%	1/30/28	4,715	4,267
	Parker-Hannifin Corp.	4.250%	9/15/27	7,515	7,450					
	Precision Castparts Corp.	3.250%	6/15/25	5,704	5,587					
	Regal Rexnord Corp.	6.050%	2/15/26	6,500	6,569				976,205	
⁵	Regal Rexnord Corp.	6.050%	4/15/28	4,180	4,236	Materials (0.6%)				
	Republic Services Inc.	3.200%	3/15/25	6,765	6,611	Air Products and Chemicals Inc.	1.500%	10/15/25	3,372	3,192
	Republic Services Inc.	0.875%	11/15/25	3,707	3,435	Air Products and Chemicals Inc.	1.850%	5/15/27	5,202	4,795
	Republic Services Inc.	2.900%	7/1/26	4,783	4,595	Albemarle Corp.	4.650%	6/1/27	2,500	2,457
	Republic Services Inc.	3.950%	5/15/28	987	968	Amcor Flexibles North America Inc.	4.000%	5/17/25	4,208	4,136
	Rockwell Automation Inc.	2.875%	3/1/25	1,036	1,013	AngloGold Ashanti Holdings plc	3.375%	11/1/28	3,657	3,294
	RTX Corp.	3.950%	8/16/25	9,728	9,590	ArcelorMittal SA	4.550%	3/11/26	3,097	3,051
	RTX Corp.	5.000%	2/27/26	1,225	1,230	ArcelorMittal SA	6.550%	11/29/27	4,561	4,788
	RTX Corp.	3.500%	3/15/27	8,158	7,862	Berry Global Inc.	1.570%	1/15/26	4,629	4,305
	RTX Corp.	3.125%	5/4/27	11,662	11,095	Berry Global Inc.	1.650%	1/15/27	6,225	5,611
	RTX Corp.	4.125%	11/16/28	13,119	12,816	⁵ Berry Global Inc.	5.500%	4/15/28	4,340	4,394
³	Ryder System Inc.	4.625%	6/1/25	7,209	7,155	BHP Billiton Finance USA Ltd.	4.875%	2/27/26	7,844	7,887
³	Ryder System Inc.	3.350%	9/1/25	957	929	BHP Billiton Finance USA Ltd.	5.250%	9/8/26	5,000	5,113
³	Ryder System Inc.	1.750%	9/1/26	3,111	2,867	BHP Billiton Finance USA Ltd.	4.750%	2/28/28	7,140	7,213
³	Ryder System Inc.	2.850%	3/1/27	2,030	1,907	BHP Billiton Finance USA Ltd.	5.100%	9/8/28	2,000	2,056
³	Ryder System Inc.	5.650%	3/1/28	4,710	4,852	Carlisle Cos. Inc.	3.500%	12/1/24	2,451	2,404
³	Ryder System Inc.	5.250%	6/1/28	6,075	6,159	Celanese US Holdings LLC	6.050%	3/15/25	4,091	4,114
	Southwest Airlines Co.	6.300%	12/1/28	3,000	3,181	Celanese US Holdings LLC	1.400%	8/5/26	3,322	3,029
	Southwest Airlines Co.	5.250%	5/4/25	5,572	5,573	Celanese US Holdings LLC	6.165%	7/15/27	14,480	14,853
	Southwest Airlines Co.	5.125%	6/15/27	4,815	4,837	Celanese US Holdings LLC	6.350%	11/15/28	4,800	5,033
	Southwest Airlines Co.	3.450%	11/16/27	2,285	2,163	Celulosa Arauco y Constitucion SA	3.875%	11/2/27	3,450	3,214
	Teledyne Technologies Inc.	1.600%	4/1/26	2,911	2,700	Dow Chemical Co.	4.550%	11/30/25	269	266
	Teledyne Technologies Inc.	2.250%	4/1/28	5,240	4,746	Dow Chemical Co.	4.800%	11/30/28	3,700	3,738
	Textron Inc.	3.875%	3/1/25	4,084	4,017	DuPont de Nemours Inc.	4.493%	11/15/25	8,064	8,013
	Textron Inc.	4.000%	3/15/26	2,375	2,329	DuPont de Nemours Inc.	4.725%	11/15/28	14,000	14,222
	Textron Inc.	3.650%	3/15/27	3,892	3,734	Eastman Chemical Co.	3.800%	3/15/25	6,077	5,973
	Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	5,000	4,883	Eastman Chemical Co.	4.500%	12/1/28	3,000	2,938
	Trimble Inc.	4.750%	12/1/24	3,307	3,276	Ecolab Inc.	2.700%	11/1/26	6,913	6,621
	Trimble Inc.	4.900%	6/15/28	2,965	2,983	Ecolab Inc.	3.250%	12/1/27	4,080	3,918
	Tyco Electronics Group SA	4.500%	2/13/26	4,500	4,484	Ecolab Inc.	5.250%	1/15/28	2,650	2,739
	Tyco Electronics Group SA	3.700%	2/15/26	3,149	3,085	EIDP Inc.	1.700%	7/15/25	3,974	3,772
	Tyco Electronics Group SA	3.125%	8/15/27	4,857	4,635	EIDP Inc.	4.500%	5/15/26	4,200	4,188
	Union Pacific Corp.	3.250%	1/15/25	6,289	6,166	FMC Corp.	5.150%	5/18/26	1,900	1,898
	Union Pacific Corp.	3.750%	7/15/25	1,517	1,493	FMC Corp.	3.200%	10/1/26	4,690	4,439
	Union Pacific Corp.	3.250%	8/15/25	4,168	4,076	Freeport-McMoRan Inc.	5.000%	9/1/27	4,725	4,678
	Union Pacific Corp.	2.750%	3/1/26	2,272	2,189	Freeport-McMoRan Inc.	4.125%	3/1/28	2,850	2,733
	Union Pacific Corp.	3.950%	9/10/28	11,000	10,927	Freeport-McMoRan Inc.	4.375%	8/1/28	271	261
³	United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	541	522	Freeport-McMoRan Inc.	5.250%	9/1/29	691	700
³	United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	2,400	2,277	⁵ Georgia-Pacific LLC	1.750%	9/30/25	2,100	1,987
³	United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	3,891	3,662	⁵ Georgia-Pacific LLC	2.100%	4/30/27	1,300	1,198
³	United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	9,705	9,808	Kinross Gold Corp.	4.500%	7/15/27	4,000	3,911
³	United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	4,499	4,367	Linde Inc.	2.650%	2/5/25	2,371	2,313
	United Parcel Service Inc.	3.900%	4/1/25	1,264	1,250	Linde Inc.	4.700%	12/5/25	4,455	4,463
	United Parcel Service Inc.	2.400%	11/15/26	5,003	4,759	Linde Inc.	3.200%	1/30/26	4,242	4,123
	United Parcel Service Inc.	3.050%	11/15/27	7,370	7,064	LYB International Finance II BV	3.500%	3/2/27	2,030	1,959
⁵	Veralto Corp.	5.350%	9/18/28	6,000	6,150	LYB International Finance III LLC	1.250%	10/1/25	3,240	3,027
	Vontier Corp.	1.800%	4/1/26	4,422	4,067	Mosaic Co.	4.050%	11/15/27	5,000	4,878
	Waste Management Inc.	0.750%	11/15/25	4,468	4,152	Mosaic Co.	5.375%	11/15/28	2,400	2,452
	Waste Management Inc.	3.150%	11/15/27	10,145	9,720	Nucor Corp.	3.950%	5/23/25	2,075	2,042
	Waste Management Inc.	2.000%	6/1/29	3,975	3,538	Nucor Corp.	2.000%	6/1/25	7,617	7,316
	Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	5,103	4,938	Nucor Corp.	4.300%	5/23/27	4,160	4,117
						Nucor Corp.	3.950%	5/1/28	1,582	1,545
						Nutrien Ltd.	3.000%	4/1/25	5,190	5,044
						Nutrien Ltd.	5.950%	11/7/25	2,135	2,174
						Nutrien Ltd.	4.000%	12/15/26	4,036	3,949
						Nutrien Ltd.	4.900%	3/27/28	4,498	4,545
						Packaging Corp. of America	3.400%	12/15/27	3,867	3,686
						PPG Industries Inc.	1.200%	3/15/26	4,945	4,573

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PPG Industries Inc.	3.750%	3/15/28	1,446	1,394	Crown Castle Inc.	3.800%	2/15/28	5,704	5,428
Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,500	2,340	Crown Castle Inc.	4.800%	9/1/28	3,000	2,962
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	4,940	5,447	CubeSmart LP	4.000%	11/15/25	645	629
RPM International Inc.	3.750%	3/15/27	3,728	3,584	CubeSmart LP	3.125%	9/1/26	3,430	3,255
Sherwin-Williams Co.	3.450%	8/1/25	4,890	4,761	CubeSmart LP	2.250%	12/15/28	541	478
Sherwin-Williams Co.	4.250%	8/8/25	1,550	1,537	Digital Realty Trust LP	3.700%	8/15/27	4,611	4,450
Sherwin-Williams Co.	3.950%	1/15/26	4,124	4,057	Digital Realty Trust LP	5.550%	1/15/28	6,905	7,042
Sherwin-Williams Co.	3.450%	6/1/27	5,671	5,478	EPR Properties	4.500%	4/1/25	564	555
Sonoco Products Co.	2.250%	2/1/27	3,000	2,760	EPR Properties	4.750%	12/15/26	1,181	1,132
Southern Copper Corp.	3.875%	4/23/25	4,920	4,818	EPR Properties	4.500%	6/1/27	1,516	1,425
Steel Dynamics Inc.	2.400%	6/15/25	7,809	7,480	EPR Properties	4.950%	4/15/28	4,000	3,806
Steel Dynamics Inc.	5.000%	12/15/26	1,500	1,506	Equinix Inc.	1.250%	7/15/25	2,250	2,119
Suzano International Finance BV	4.000%	1/14/25	2,781	2,719	Equinix Inc.	1.000%	9/15/25	4,790	4,472
Suzano International Finance BV	5.500%	1/17/27	4,934	4,993	Equinix Inc.	1.450%	5/15/26	3,478	3,214
Vulcan Materials Co.	4.500%	4/1/25	3,012	2,976	Equinix Inc.	2.900%	11/18/26	4,758	4,527
Vulcan Materials Co.	3.900%	4/1/27	2,601	2,516	Equinix Inc.	1.800%	7/15/27	4,821	4,371
Westlake Corp.	3.600%	8/15/26	5,782	5,588	Equinix Inc.	1.550%	3/15/28	3,824	3,361
WRKCo Inc.	3.750%	3/15/25	5,145	5,048	ERP Operating LP	3.375%	6/1/25	3,365	3,292
WRKCo Inc.	4.650%	3/15/26	5,450	5,414	ERP Operating LP	2.850%	11/1/26	3,778	3,589
WRKCo Inc.	4.000%	3/15/28	4,354	4,205	ERP Operating LP	3.250%	8/1/27	1,449	1,379
WRKCo Inc.	3.900%	6/1/28	4,882	4,663	ERP Operating LP	4.150%	12/1/28	4,483	4,405
				318,622	Essex Portfolio LP	3.500%	4/1/25	4,418	4,325
Real Estate (1.0%)					Essex Portfolio LP	3.375%	4/15/26	4,095	3,950
Agree LP	2.000%	6/15/28	2,047	1,777	Essex Portfolio LP	3.625%	5/1/27	4,887	4,662
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	10,033	9,804	Essex Portfolio LP	1.700%	3/1/28	2,247	1,969
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	4,522	4,403	Extra Space Storage LP	3.500%	7/1/26	2,648	2,549
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	1,370	1,313	Extra Space Storage LP	5.700%	4/1/28	5,270	5,404
American Homes 4 Rent LP	4.250%	2/15/28	3,819	3,707	Federal Realty OP LP	3.250%	7/15/27	2,711	2,536
American Tower Corp.	2.950%	1/15/25	5,191	5,064	Federal Realty OP LP	5.375%	5/1/28	4,400	4,444
American Tower Corp.	2.400%	3/15/25	4,718	4,564	GLP Capital LP	5.250%	6/1/25	6,299	6,282
American Tower Corp.	4.000%	6/1/25	4,706	4,627	GLP Capital LP	5.375%	4/15/26	8,138	8,101
American Tower Corp.	1.300%	9/15/25	693	649	GLP Capital LP	5.750%	6/1/28	4,000	4,033
American Tower Corp.	4.400%	2/15/26	4,215	4,165	Healthcare Realty Holdings LP	3.500%	8/1/26	3,883	3,709
American Tower Corp.	1.600%	4/15/26	2,506	2,318	Healthpeak OP LLC	3.400%	2/1/25	3,230	3,153
American Tower Corp.	1.450%	9/15/26	4,060	3,702	Healthpeak OP LLC	4.000%	6/1/25	3,456	3,391
American Tower Corp.	3.375%	10/15/26	10,803	10,361	Healthpeak OP LLC	3.250%	7/15/26	3,546	3,410
American Tower Corp.	2.750%	1/15/27	4,388	4,114	Healthpeak OP LLC	2.125%	12/1/28	541	476
American Tower Corp.	3.125%	1/15/27	4,279	4,047	Highwoods Realty LP	3.875%	3/1/27	2,917	2,708
American Tower Corp.	3.650%	3/15/27	4,975	4,788	Highwoods Realty LP	4.125%	3/15/28	3,000	2,761
American Tower Corp.	3.600%	1/15/28	6,226	5,933	Host Hotels & Resorts LP	4.000%	6/15/25	1,290	1,260
American Tower Corp.	5.500%	3/15/28	5,458	5,585	Host Hotels & Resorts LP	4.500%	2/1/26	3,820	3,750
American Tower Corp.	5.250%	7/15/28	4,030	4,097	Hudson Pacific Properties LP	5.950%	2/15/28	1,920	1,716
American Tower Corp.	5.800%	11/15/28	5,000	5,204	Invasion Homes Operating Partnership LP	2.300%	11/15/28	3,664	3,262
³ AvalonBay Communities Inc.	3.450%	6/1/25	4,113	4,028	Kilroy Realty LP	3.450%	12/15/24	3,779	3,687
³ AvalonBay Communities Inc.	3.500%	11/15/25	3,909	3,800	Kilroy Realty LP	4.375%	10/1/25	2,403	2,339
³ AvalonBay Communities Inc.	2.900%	10/15/26	2,569	2,446	Kilroy Realty LP	4.750%	12/15/28	1,321	1,258
³ AvalonBay Communities Inc.	3.350%	5/15/27	3,573	3,420	Kimco Realty OP LLC	3.300%	2/1/25	4,269	4,171
³ AvalonBay Communities Inc.	3.200%	1/15/28	3,374	3,203	Kimco Realty OP LLC	3.850%	6/1/25	2,025	1,973
Boston Properties LP	3.200%	1/15/25	5,010	4,863	Kimco Realty OP LLC	2.800%	10/1/26	4,565	4,303
Boston Properties LP	2.750%	10/1/26	4,655	4,318	Kimco Realty OP LLC	3.800%	4/1/27	2,575	2,473
Boston Properties LP	6.750%	12/1/27	5,925	6,212	Kimco Realty OP LLC	1.900%	3/1/28	2,314	2,041
Brixmor Operating Partnership LP	3.850%	2/1/25	5,868	5,747	Kite Realty Group LP	4.000%	10/1/26	3,253	3,077
Brixmor Operating Partnership LP	3.900%	3/15/27	4,995	4,760	Kite Realty Group Trust	4.000%	3/15/25	785	765
Brixmor Operating Partnership LP	2.250%	4/1/28	2,000	1,776	LXP Industrial Trust	6.750%	11/15/28	1,875	1,970
Camden Property Trust	4.100%	10/15/28	2,440	2,374	Mid-America Apartments LP	4.000%	11/15/25	2,274	2,233
CBRE Services Inc.	4.875%	3/1/26	5,030	5,027	Mid-America Apartments LP	1.100%	9/15/26	1,390	1,261
Corporate Office Properties LP	2.250%	3/15/26	2,887	2,696	Mid-America Apartments LP	3.600%	6/1/27	3,140	3,032
Crown Castle Inc.	1.350%	7/15/25	8,375	7,908	Mid-America Apartments LP	4.200%	6/15/28	1,853	1,814
Crown Castle Inc.	4.450%	2/15/26	10,590	10,433	NNN REIT Inc.	4.000%	11/15/25	139	136
Crown Castle Inc.	3.700%	6/15/26	4,375	4,227	NNN REIT Inc.	3.600%	12/15/26	4,907	4,691
Crown Castle Inc.	1.050%	7/15/26	4,370	3,946	NNN REIT Inc.	3.500%	10/15/27	700	661
Crown Castle Inc.	4.000%	3/1/27	5,720	5,537	NNN REIT Inc.	4.300%	10/15/28	2,227	2,157
Crown Castle Inc.	2.900%	3/15/27	4,744	4,440	Omega Healthcare Investors Inc.	4.500%	1/15/25	4,273	4,203
Crown Castle Inc.	5.000%	1/11/28	7,157	7,135	Omega Healthcare Investors Inc.	5.250%	1/15/26	4,302	4,277
					Omega Healthcare Investors Inc.	4.750%	1/15/28	5,325	5,139
					Physicians Realty LP	4.300%	3/15/27	3,903	3,800

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Physicians Realty LP	3.950%	1/15/28	1,605	1,526	Apple Inc.	1.125%	5/11/25	21,357	20,367
Piedmont Operating Partnership LP	9.250%	7/20/28	2,665	2,816	Apple Inc.	3.200%	5/13/25	10,336	10,132
Prologis LP	3.250%	10/1/26	4,743	4,577	Apple Inc.	0.550%	8/20/25	3,727	3,505
Prologis LP	2.125%	4/15/27	4,978	4,596	Apple Inc.	0.700%	2/8/26	9,998	9,262
Prologis LP	3.375%	12/15/27	1,598	1,524	Apple Inc.	3.250%	2/23/26	22,629	22,087
Prologis LP	4.875%	6/15/28	4,970	5,038	Apple Inc.	2.450%	8/4/26	20,700	19,730
Prologis LP	3.875%	9/15/28	826	798	Apple Inc.	2.050%	9/11/26	8,746	8,247
Prologis LP	4.000%	9/15/28	2,800	2,737	Apple Inc.	3.350%	2/9/27	20,510	19,977
Public Storage Operating Co.	0.875%	2/15/26	1,618	1,497	Apple Inc.	3.200%	5/11/27	16,002	15,496
Public Storage Operating Co.	1.500%	11/9/26	2,130	1,957	Apple Inc.	3.000%	6/20/27	5,617	5,400
Public Storage Operating Co.	3.094%	9/15/27	1,879	1,790	Apple Inc.	3.000%	11/13/27	10,000	9,592
Public Storage Operating Co.	1.850%	5/1/28	1,004	903	Apple Inc.	1.200%	2/8/28	19,375	17,249
Public Storage Operating Co.	1.950%	11/9/28	7,161	6,392	Apple Inc.	4.000%	5/10/28	22,720	22,663
Public Storage Operating Co.	5.125%	1/15/29	900	930	Apple Inc.	1.400%	8/5/28	6,795	6,018
Realty Income Corp.	3.875%	4/15/25	2,582	2,539	Applied Materials Inc.	3.900%	10/1/25	4,853	4,788
Realty Income Corp.	4.625%	11/1/25	4,785	4,755	Applied Materials Inc.	3.300%	4/1/27	8,780	8,509
Realty Income Corp.	0.750%	3/15/26	4,739	4,319	Arrow Electronics Inc.	4.000%	4/1/25	2,538	2,490
Realty Income Corp.	4.875%	6/1/26	3,776	3,778	Arrow Electronics Inc.	3.875%	1/12/28	4,184	3,973
Realty Income Corp.	4.125%	10/15/26	4,887	4,799	Autodesk Inc.	4.375%	6/15/25	2,636	2,617
Realty Income Corp.	3.000%	1/15/27	4,664	4,427	Autodesk Inc.	3.500%	6/15/27	4,360	4,232
Realty Income Corp.	3.950%	8/15/27	4,638	4,512	Automatic Data Processing Inc.	3.375%	9/15/25	5,072	4,974
Realty Income Corp.	3.400%	1/15/28	5,061	4,816	Automatic Data Processing Inc.	1.700%	5/15/28	5,323	4,803
Realty Income Corp.	3.650%	1/15/28	5,035	4,835	Avnet Inc.	4.625%	4/15/26	4,520	4,465
Realty Income Corp.	2.200%	6/15/28	3,525	3,161	Avnet Inc.	6.250%	3/15/28	3,850	3,990
Regency Centers LP	3.600%	2/1/27	4,060	3,906	Block Financial LLC	5.250%	10/1/25	1,347	1,339
Regency Centers LP	4.125%	3/15/28	1,644	1,577	Broadcom Corp.	3.875%	1/15/27	23,235	22,675
Rexford Industrial Realty LP	5.000%	6/15/28	1,300	1,306	Broadcom Corp.	3.500%	1/15/28	5,672	5,440
Sabra Health Care LP	5.125%	8/15/26	4,772	4,698	Broadcom Inc.	3.150%	11/15/25	6,926	6,710
Simon Property Group LP	3.500%	9/1/25	6,886	6,734	Broadcom Inc.	3.459%	9/15/26	8,235	7,958
Simon Property Group LP	3.300%	1/15/26	4,090	3,967	Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,470	4,309
Simon Property Group LP	3.250%	11/30/26	1,573	1,512	CDW LLC	5.500%	12/1/24	4,215	4,199
Simon Property Group LP	3.375%	6/15/27	4,000	3,836	CDW LLC	4.125%	5/1/25	3,480	3,412
Simon Property Group LP	3.375%	12/1/27	3,667	3,503	CDW LLC	2.670%	12/1/26	5,050	4,729
Simon Property Group LP	1.750%	2/1/28	4,670	4,198	CGI Inc.	1.450%	9/14/26	4,423	4,010
SITE Centers Corp.	3.625%	2/1/25	2,757	2,682	Cintas Corp. No. 2	3.700%	4/1/27	10,338	10,120
SITE Centers Corp.	4.700%	6/1/27	4,945	4,865	Cisco Systems Inc.	2.950%	2/28/26	5,087	4,926
Spirit Realty LP	3.200%	1/15/27	1,942	1,834	Cisco Systems Inc.	2.500%	9/20/26	9,021	8,606
Spirit Realty LP	2.100%	3/15/28	1,539	1,366	Concentrix Corp.	6.650%	8/2/26	7,640	7,830
STORE Capital Corp.	4.500%	3/15/28	2,550	2,364	Concentrix Corp.	6.600%	8/2/28	5,735	5,913
Sun Communities Operating LP	2.300%	11/1/28	2,840	2,492	Dell International LLC	5.850%	7/15/25	7,290	7,365
Tanger Properties LP	3.125%	9/1/26	3,446	3,228	Dell International LLC	6.020%	6/15/26	22,435	22,959
Tanger Properties LP	3.875%	7/15/27	2,476	2,271	Dell International LLC	4.900%	10/1/26	7,909	7,922
UDR Inc.	2.950%	9/1/26	2,672	2,536	Dell International LLC	6.100%	7/15/27	3,950	4,112
Ventas Realty LP	2.650%	1/15/25	4,522	4,382	Dell International LLC	5.250%	2/1/28	8,035	8,243
Ventas Realty LP	3.500%	2/1/25	8,152	7,966	DXC Technology Co.	1.800%	9/15/26	2,231	2,035
Ventas Realty LP	3.250%	10/15/26	3,447	3,265	DXC Technology Co.	2.375%	9/15/28	4,200	3,677
Ventas Realty LP	3.850%	4/1/27	1,059	1,018	Equifax Inc.	2.600%	12/1/24	4,569	4,448
Ventas Realty LP	4.000%	3/1/28	2,450	2,340	Equifax Inc.	2.600%	12/15/25	5,610	5,352
VICI Properties LP	4.375%	5/15/25	4,440	4,366	Equifax Inc.	5.100%	12/15/27	2,995	3,027
VICI Properties LP	4.750%	2/15/28	8,820	8,670	Equifax Inc.	5.100%	6/1/28	9,330	9,413
Vornado Realty LP	2.150%	6/1/26	4,748	4,281	Fidelity National Information Services Inc.	1.150%	3/1/26	12,427	11,487
Welltower OP LLC	4.000%	6/1/25	13,364	13,128	Fidelity National Information Services Inc.	1.650%	3/1/28	3,175	2,831
Welltower OP LLC	4.250%	4/15/28	4,480	4,399	Fiserv Inc.	3.850%	6/1/25	4,555	4,473
Weyerhaeuser Co.	4.750%	5/15/26	2,619	2,606	Fiserv Inc.	3.200%	7/1/26	17,075	16,436
WP Carey Inc.	4.000%	2/1/25	1,835	1,808	Fiserv Inc.	2.250%	6/1/27	3,623	3,355
WP Carey Inc.	4.250%	10/1/26	2,355	2,299	Fiserv Inc.	5.450%	3/2/28	7,170	7,390
				592,146	Fiserv Inc.	5.375%	8/21/28	1,634	1,682
Technology (2.2%)					Fiserv Inc.	4.200%	10/1/28	5,986	5,860
Adobe Inc.	1.900%	2/1/25	1,621	1,572	Flex Ltd.	4.750%	6/15/25	1,777	1,754
Adobe Inc.	3.250%	2/1/25	7,163	7,040	Flex Ltd.	3.750%	2/1/26	3,715	3,597
Adobe Inc.	2.150%	2/1/27	9,003	8,446	Fortinet Inc.	1.000%	3/15/26	3,100	2,842
Analog Devices Inc.	2.950%	4/1/25	705	690	Global Payments Inc.	2.650%	2/15/25	8,395	8,136
Analog Devices Inc.	3.500%	12/5/26	8,669	8,475	Global Payments Inc.	1.200%	3/1/26	4,573	4,202
Analog Devices Inc.	3.450%	6/15/27	4,363	4,227	Global Payments Inc.	4.800%	4/1/26	5,347	5,302
Apple Inc.	2.750%	1/13/25	11,429	11,198	Global Payments Inc.	2.150%	1/15/27	4,714	4,339
Apple Inc.	2.500%	2/9/25	12,000	11,705					

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Global Payments Inc.	4.950%	8/15/27	2,249	2,254	Oracle Corp.	1.650%	3/25/26	25,827	24,082
Harman International Industries Inc.	4.150%	5/15/25	3,372	3,320	Oracle Corp.	2.650%	7/15/26	22,814	21,641
Hewlett Packard Enterprise Co.	4.900%	10/15/25	11,629	11,588	Oracle Corp.	2.800%	4/1/27	20,122	18,983
Hewlett Packard Enterprise Co.	1.750%	4/1/26	4,525	4,214	Oracle Corp.	2.300%	3/25/28	19,910	18,134
Hewlett Packard Enterprise Co.	5.250%	7/1/28	7,165	7,332	PayPal Holdings Inc.	1.650%	6/1/25	7,140	6,817
HP Inc.	2.200%	6/17/25	7,709	7,387	PayPal Holdings Inc.	2.650%	10/1/26	12,560	11,933
HP Inc.	1.450%	6/17/26	3,376	3,109	PayPal Holdings Inc.	3.900%	6/1/27	544	536
HP Inc.	3.000%	6/17/27	8,992	8,499	Qorvo Inc.	1.750%	12/15/24	3,465	3,323
HP Inc.	4.750%	1/15/28	14,000	14,020	QUALCOMM Inc.	3.450%	5/20/25	5,495	5,399
Hubbell Inc.	3.350%	3/1/26	2,557	2,477	QUALCOMM Inc.	3.250%	5/20/27	16,941	16,402
Intel Corp.	3.400%	3/25/25	8,620	8,475	Roper Technologies Inc.	1.000%	9/15/25	4,754	4,445
Intel Corp.	3.700%	7/29/25	19,865	19,552	Roper Technologies Inc.	3.850%	12/15/25	1,825	1,792
Intel Corp.	2.600%	5/19/26	5,134	4,914	Roper Technologies Inc.	3.800%	12/15/26	1,499	1,467
Intel Corp.	3.750%	3/25/27	10,101	9,896	Roper Technologies Inc.	4.200%	9/15/28	5,200	5,113
Intel Corp.	3.150%	5/11/27	3,761	3,615	S&P Global Inc.	2.950%	1/22/27	3,904	3,728
Intel Corp.	3.750%	8/5/27	9,310	9,124	S&P Global Inc.	2.450%	3/1/27	7,048	6,646
Intel Corp.	4.875%	2/10/28	19,159	19,479	S&P Global Inc.	4.750%	8/1/28	4,600	4,671
Intel Corp.	1.600%	8/12/28	2,625	2,322	Salesforce Inc.	3.700%	4/11/28	7,233	7,089
International Business Machines Corp.	7.000%	10/30/25	7,415	7,727	Salesforce Inc.	1.500%	7/15/28	4,694	4,177
International Business Machines Corp.	3.450%	2/19/26	6,245	6,085	Skyworks Solutions Inc.	1.800%	6/1/26	5,018	4,675
International Business Machines Corp.	3.300%	5/15/26	15,456	15,013	TD SYNnex Corp.	1.750%	8/9/26	4,627	4,200
International Business Machines Corp.	3.300%	1/27/27	3,298	3,178	Texas Instruments Inc.	1.375%	3/12/25	4,653	4,478
International Business Machines Corp.	1.700%	5/15/27	8,939	8,159	Texas Instruments Inc.	1.125%	9/15/26	3,660	3,363
International Business Machines Corp.	6.220%	8/1/27	3,495	3,683	Texas Instruments Inc.	4.600%	2/15/28	3,600	3,662
International Business Machines Corp.	4.500%	2/6/28	10,285	10,343	TSMC Arizona Corp.	1.750%	10/25/26	4,300	3,968
Intuit Inc.	0.950%	7/15/25	3,088	2,910	TSMC Arizona Corp.	3.875%	4/22/27	7,515	7,357
Intuit Inc.	5.125%	9/15/28	4,800	4,966	Verisk Analytics Inc.	4.000%	6/15/25	4,907	4,843
Jabil Inc.	4.250%	5/15/27	4,270	4,160	VMware LLC	4.500%	5/15/25	9,057	8,970
Juniper Networks Inc.	1.200%	12/10/25	3,136	2,906	VMware LLC	1.400%	8/15/26	13,818	12,634
Kyndryl Holdings Inc.	2.050%	10/15/26	4,548	4,143	VMware LLC	4.650%	5/15/27	5,515	5,467
Lam Research Corp.	3.800%	3/15/25	2,504	2,473	VMware LLC	3.900%	8/21/27	9,652	9,378
Lam Research Corp.	3.750%	3/15/26	9,112	8,950	VMware LLC	1.800%	8/15/28	2,978	2,614
Legrand France SA	8.500%	2/15/25	3,699	3,841	Workday Inc.	3.500%	4/1/27	8,161	7,892
Leidos Inc.	3.625%	5/15/25	4,502	4,391					1,245,854
Marvell Technology Inc.	1.650%	4/15/26	2,658	2,475	Utilities (1.6%)				
Marvell Technology Inc.	2.450%	4/15/28	5,000	4,523	AEP Transmission Co. LLC	3.100%	12/1/26	4,836	4,647
Marvell Technology Inc.	4.875%	6/22/28	3,300	3,287	AES Corp.	1.375%	1/15/26	4,058	3,755
Microchip Technology Inc.	4.250%	9/1/25	8,626	8,493	AES Corp.	5.450%	6/1/28	7,000	7,110
Micron Technology Inc.	4.975%	2/6/26	70	70	Alabama Power Co.	3.750%	9/1/27	4,196	4,107
Micron Technology Inc.	4.185%	2/15/27	9,022	8,850	Ameren Corp.	3.650%	2/15/26	4,120	3,999
Micron Technology Inc.	5.375%	4/15/28	5,475	5,574	Ameren Corp.	5.700%	12/1/26	1,710	1,750
Microsoft Corp.	2.700%	2/12/25	12,355	12,089	Ameren Corp.	1.950%	3/15/27	1,890	1,732
Microsoft Corp.	3.125%	11/3/25	25,425	24,837	Ameren Corp.	1.750%	3/15/28	4,066	3,597
Microsoft Corp.	2.400%	8/8/26	14,330	13,676	Ameren Illinois Co.	3.250%	3/1/25	3,565	3,496
Microsoft Corp.	3.400%	9/15/26	8,992	8,764	American Electric Power Co. Inc.	1.000%	11/1/25	1,745	1,621
Microsoft Corp.	3.300%	2/6/27	30,687	29,909	American Electric Power Co. Inc.	5.750%	11/1/27	2,201	2,279
Moody's Corp.	3.750%	3/24/25	5,463	5,378	American Electric Power Co. Inc.	4.300%	12/1/28	5,000	4,890
Motorola Solutions Inc.	4.600%	2/23/28	5,109	5,082	American Electric Power Co. Inc.	5.200%	1/15/29	5,500	5,580
NetApp Inc.	1.875%	6/22/25	6,376	6,066	American Electric Power Co. Inc.	3.875%	2/15/62	5,105	4,316
NetApp Inc.	2.375%	6/22/27	2,065	1,917	American Water Capital Corp.	2.950%	9/1/27	7,438	7,031
Nokia OYJ	4.375%	6/12/27	3,615	3,506	American Water Capital Corp.	3.750%	9/1/28	4,000	3,851
Nordson Corp.	5.600%	9/15/28	1,900	1,973	Appalachian Power Co.	3.400%	6/1/25	2,011	1,966
NVIDIA Corp.	3.200%	9/16/26	7,742	7,535	Appalachian Power Co.	3.300%	6/1/27	1,059	1,007
NXP BV	2.700%	5/1/25	4,542	4,377	Arizona Public Service Co.	3.150%	5/15/25	2,282	2,223
NXP BV	5.350%	3/1/26	3,808	3,825	Atmos Energy Corp.	3.000%	6/15/27	4,268	4,069
NXP BV	3.875%	6/18/26	4,784	4,661	Avangrid Inc.	3.150%	12/1/24	7,713	7,537
NXP BV	3.150%	5/1/27	5,673	5,388	Avangrid Inc.	3.200%	4/15/25	3,857	3,750
NXP BV	4.400%	6/1/27	3,120	3,082	Baltimore Gas & Electric Co.	2.400%	8/15/26	2,475	2,337
Oracle Corp.	2.500%	4/1/25	25,857	25,045	Berkshire Hathaway Energy Co.	4.050%	4/15/25	4,794	4,739
Oracle Corp.	2.950%	5/15/25	9,012	8,754	Berkshire Hathaway Energy Co.	3.250%	4/15/28	4,768	4,530
					Black Hills Corp.	3.950%	1/15/26	4,310	4,204
					Black Hills Corp.	3.150%	1/15/27	4,000	3,795
					Black Hills Corp.	5.950%	3/15/28	2,500	2,591
					CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,350	2,214
					CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	3,630	3,460

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
CenterPoint Energy Houston Electric LLC	5.200%	10/1/28	5,000	5,157	3	Louisville Gas & Electric Co.	3.300%	10/1/25	509	497
CenterPoint Energy Inc.	1.450%	6/1/26	1,363	1,255		Mississippi Power Co.	3.950%	3/30/28	2,250	2,182
CenterPoint Energy Inc.	5.250%	8/10/26	2,000	2,018		National Fuel Gas Co.	5.200%	7/15/25	2,448	2,436
CenterPoint Energy Resources Corp.	5.250%	3/1/28	12,900	13,230		National Fuel Gas Co.	5.500%	1/15/26	5,257	5,260
Cleco Corporate Holdings LLC	3.743%	5/1/26	4,440	4,284		National Fuel Gas Co.	5.500%	10/1/26	1,925	1,933
CMS Energy Corp.	3.000%	5/15/26	3,865	3,692		National Fuel Gas Co.	4.750%	9/1/28	2,000	1,939
Commonwealth Edison Co.	2.550%	6/15/26	4,144	3,947		National Grid plc	5.602%	6/12/28	4,050	4,176
3 Connecticut Light & Power Co.	0.750%	12/1/25	6,848	6,347	3	National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	4,380	4,267
3 Connecticut Light & Power Co.	3.200%	3/15/27	4,387	4,210	3	National Rural Utilities Cooperative Finance Corp.	3.450%	6/15/25	2,421	2,371
3 Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	2,761	2,699		National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	4,181	4,222
Constellation Energy Generation LLC	3.250%	6/1/25	8,084	7,852	3	National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	3,873	3,763
Constellation Energy Generation LLC	5.600%	3/1/28	2,611	2,689	3	National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	3,708	3,406
Consumers Energy Co.	4.650%	3/1/28	6,851	6,890		National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,645	5,358
Consumers Energy Co.	4.900%	2/15/29	3,600	3,671		National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	4,324	4,144
3 Dominion Energy Inc.	3.300%	3/15/25	4,566	4,459		National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	3,925	3,973
Dominion Energy Inc.	3.900%	10/1/25	8,458	8,301		3 National Rural Utilities Cooperative Finance Corp.	5.050%	9/15/28	4,900	5,007
3 Dominion Energy Inc.	1.450%	4/15/26	5,512	5,109	3	3 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	3,050	2,919
3 Dominion Energy Inc.	2.850%	8/15/26	6,374	6,010		NextEra Energy Capital Holdings Inc.	6.051%	3/1/25	2,850	2,876
3 Dominion Energy Inc.	3.600%	3/15/27	1,355	1,300		NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	3,531	3,500
DTE Electric Co.	3.375%	3/1/25	5,325	5,230		NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	5,370	5,426
3 DTE Energy Co.	1.050%	6/1/25	5,920	5,579	3	NextEra Energy Capital Holdings Inc.	1.875%	1/15/27	9,966	9,167
DTE Energy Co.	2.850%	10/1/26	4,634	4,381		NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	13,090	12,616
DTE Energy Co.	4.875%	6/1/28	2,975	3,000		NextEra Energy Capital Holdings Inc.	4.625%	7/15/27	11,035	11,020
Duke Energy Carolinas LLC	2.950%	12/1/26	6,093	5,885		NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	9,245	9,327
Duke Energy Corp.	0.900%	9/15/25	2,399	2,237		NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	6,695	5,942
Duke Energy Corp.	5.000%	12/8/25	2,200	2,208		NextEra Energy Capital Holdings Inc.	3.800%	3/15/82	4,795	4,086
Duke Energy Corp.	2.650%	9/1/26	3,990	3,786		NiSource Inc.	0.950%	8/15/25	7,378	6,897
Duke Energy Corp.	5.000%	12/8/27	7,500	7,587		NiSource Inc.	3.490%	5/15/27	9,168	8,831
Duke Energy Corp.	4.300%	3/15/28	5,000	4,928		NiSource Inc.	5.250%	3/30/28	6,290	6,424
Duke Energy Corp.	3.250%	1/15/82	2,082	1,630		NSTAR Electric Co.	3.200%	5/15/27	3,689	3,563
Duke Energy Florida LLC	3.200%	1/15/27	6,065	5,863		Oncor Electric Delivery Co. LLC	2.950%	4/1/25	1,457	1,421
Duke Energy Progress LLC	3.700%	9/1/28	3,500	3,393		Oncor Electric Delivery Co. LLC	0.550%	10/1/25	3,125	2,908
Edison International	4.950%	4/15/25	2,408	2,392		Oncor Electric Delivery Co. LLC	4.300%	5/15/28	7,500	7,407
Edison International	5.250%	11/15/28	5,000	5,034		ONE Gas Inc.	5.100%	4/1/29	1,500	1,530
Emera US Finance LP	3.550%	6/15/26	5,067	4,879		Pacific Gas & Electric Co.	3.500%	6/15/25	9,311	9,034
Enel Americas SA	4.000%	10/25/26	4,712	4,586		Pacific Gas & Electric Co.	3.450%	7/1/25	11,157	10,809
Enel Chile SA	4.875%	6/12/28	6,850	6,743		Pacific Gas & Electric Co.	3.150%	1/1/26	17,735	16,990
Entergy Arkansas LLC	3.500%	4/1/26	3,466	3,371		Pacific Gas & Electric Co.	2.950%	3/1/26	2,435	2,307
Entergy Corp.	0.900%	9/15/25	4,865	4,530		Pacific Gas & Electric Co.	2.100%	8/1/27	5,125	4,622
Entergy Corp.	2.950%	9/1/26	8,604	8,176		Pacific Gas & Electric Co.	3.300%	12/1/27	4,715	4,404
Entergy Louisiana LLC	2.400%	10/1/26	4,902	4,590		Pacific Gas & Electric Co.	3.750%	7/1/28	4,450	4,168
Energy Kansas Central Inc.	2.550%	7/1/26	1,838	1,741		Pacific Gas & Electric Co.	6.100%	1/15/29	5,000	5,171
Energy Kansas Central Inc.	3.100%	4/1/27	4,712	4,488		PECO Energy Co.	3.150%	10/15/25	3,211	3,128
3 Eversource Energy	3.150%	1/15/25	2,617	2,553		Pinnacle West Capital Corp.	1.300%	6/15/25	4,850	4,568
3 Eversource Energy	1.400%	8/15/26	3,330	3,037	5	PPL Capital Funding Inc.	3.100%	5/15/26	4,960	4,756
Eversource Energy	4.600%	7/1/27	4,620	4,585		3 Public Service Electric & Gas Co.	3.000%	5/15/25	2,707	2,641
3 Eversource Energy	3.300%	1/15/28	2,750	2,604		3 Public Service Electric & Gas Co.	0.950%	3/15/26	1,024	947
Eversource Energy	5.450%	3/1/28	17,710	18,218		3 Public Service Electric & Gas Co.	3.000%	5/15/27	2,032	1,937
3 Exelon Corp.	3.950%	6/15/25	10,021	9,853		3 Public Service Electric & Gas Co.	3.650%	9/1/28	4,000	3,854
Exelon Corp.	3.400%	4/15/26	6,257	6,061						
Exelon Corp.	2.750%	3/15/27	6,251	5,887						
Exelon Corp.	5.150%	3/15/28	5,700	5,785						
Florida Power & Light Co.	2.850%	4/1/25	3,583	3,498						
Florida Power & Light Co.	3.125%	12/1/25	5,625	5,471						
Florida Power & Light Co.	4.450%	5/15/26	4,090	4,094						
Florida Power & Light Co.	5.050%	4/1/28	11,174	11,427						
Florida Power & Light Co.	4.400%	5/15/28	15,220	15,250						
Fortis Inc.	3.055%	10/4/26	5,107	4,849						
Georgia Power Co.	3.250%	3/30/27	4,533	4,328	3					
Georgia Power Co.	4.650%	5/16/28	12,345	12,443	3					
Interstate Power & Light Co.	3.250%	12/1/24	4,194	4,107	3					
Interstate Power & Light Co.	4.100%	9/26/28	4,000	3,887	3					
ITC Holdings Corp.	3.250%	6/30/26	2,947	2,834						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Public Service Enterprise Group Inc.	0.800%	8/15/25	8,697	8,128	3	Asian Development Bank	4.625%	6/13/25	10,945	10,957
Public Service Enterprise Group Inc.	5.850%	11/15/27	3,680	3,833	3	Asian Development Bank	0.375%	9/3/25	19,044	17,800
Public Service Enterprise Group Inc.	5.875%	10/15/28	4,050	4,250	3	Asian Development Bank	4.250%	1/9/26	32,172	32,152
Puget Energy Inc.	3.650%	5/15/25	4,880	4,756	3	Asian Development Bank	0.500%	2/4/26	26,014	24,062
Puget Energy Inc.	2.379%	6/15/28	2,963	2,645	3	Asian Development Bank	1.000%	4/14/26	11,008	10,239
San Diego Gas & Electric Co.	2.500%	5/15/26	4,102	3,913	3	Asian Development Bank	2.000%	4/24/26	21,643	20,580
San Diego Gas & Electric Co.	4.950%	8/15/28	3,537	3,611	3	Asian Development Bank	2.625%	1/12/27	5,261	5,038
Sempra	3.300%	4/1/25	4,835	4,716	3	Asian Development Bank	1.500%	1/20/27	20,992	19,434
Sempra	3.250%	6/15/27	7,523	7,133	3	Asian Development Bank	3.125%	8/20/27	27,950	27,080
Sempra	3.400%	2/1/28	3,768	3,594	3	Asian Development Bank	3.750%	4/25/28	21,625	21,389
Sempra	4.125%	4/1/52	4,990	4,298	3	Asian Development Bank	4.500%	8/25/28	23,440	23,921
Sierra Pacific Power Co.	2.600%	5/1/26	6,344	6,040		Asian Infrastructure Investment Bank	0.500%	5/28/25	20,820	19,652
Southern California Edison Co.	3.700%	8/1/25	9,832	9,634		Asian Infrastructure Investment Bank	3.375%	6/29/25	15,190	14,912
Southern California Edison Co.	1.200%	2/1/26	3,050	2,838		Asian Infrastructure Investment Bank	0.500%	1/27/26	26,890	24,847
Southern California Edison Co.	5.850%	11/1/27	4,473	4,672		Asian Infrastructure Investment Bank	4.875%	9/14/26	11,550	11,743
Southern California Edison Co.	5.300%	3/1/28	8,474	8,705		Asian Infrastructure Investment Bank	3.750%	9/14/27	9,260	9,142
Southern California Edison Co.	5.650%	10/1/28	2,405	2,508		Asian Infrastructure Investment Bank	4.000%	1/18/28	18,800	18,701
Southern California Gas Co.	3.200%	6/15/25	3,680	3,588		Canadian Government Bond	1.625%	1/22/25	24,139	23,397
Southern California Gas Co.	2.600%	6/15/26	4,995	4,766		Canadian Government Bond	2.875%	4/28/25	11,680	11,423
Southern California Gas Co.	2.950%	4/15/27	5,820	5,519		Canadian Government Bond	0.750%	5/19/26	32,085	29,625
Southern Co.	5.150%	10/6/25	1,912	1,918		Canadian Government Bond	3.750%	4/26/28	20,467	20,295
Southern Co.	3.250%	7/1/26	11,472	11,066		Corp. Andina de Fomento	1.625%	9/23/25	7,595	7,160
Southern Co.	4.850%	6/15/28	4,975	5,012		Corp. Andina de Fomento	5.250%	11/21/25	15,755	15,778
Southern Co.	4.000%	1/15/51	10,209	9,745		Corp. Andina de Fomento	4.750%	4/1/26	5,225	5,189
Southern Co.	3.750%	9/15/51	7,210	6,568		Corp. Andina de Fomento	2.250%	2/8/27	6,090	5,619
Southern Co. Gas Capital Corp.	3.250%	6/15/26	1,974	1,899		Corp. Andina de Fomento	6.000%	4/26/27	7,000	7,242
Southern Power Co.	4.150%	12/1/25	1,411	1,390		Council of Europe Development Bank	1.375%	2/27/25	10,975	10,561
Southern Power Co.	0.900%	1/15/26	1,125	1,037		Council of Europe Development Bank	3.000%	6/16/25	3,975	3,884
Southwest Gas Corp.	5.800%	12/1/27	1,305	1,344		Council of Europe Development Bank	3.750%	5/25/26	8,225	8,135
Southwest Gas Corp.	5.450%	3/23/28	2,166	2,216		Council of Europe Development Bank	0.875%	9/22/26	6,745	6,175
Southwestern Electric Power Co.	1.650%	3/15/26	5,269	4,911		Council of Europe Development Bank	3.625%	1/26/28	11,710	11,527
Southwestern Electric Power Co.	2.750%	10/1/26	3,133	2,945		Equinor ASA	2.875%	4/6/25	12,960	12,656
Southwestern Electric Power Co.	4.100%	9/15/28	4,150	4,013		Equinor ASA	1.750%	1/22/26	8,394	7,941
Union Electric Co.	2.950%	6/15/27	3,524	3,360		Equinor ASA	3.000%	4/6/27	475	455
United Utilities plc	6.875%	8/15/28	3,000	3,238		Equinor ASA	7.250%	9/23/27	130	143
Virginia Electric & Power Co.	3.100%	5/15/25	5,993	5,846		European Bank for Reconstruction & Development	1.500%	2/13/25	5,020	4,843
Virginia Electric & Power Co.	3.150%	1/15/26	8,682	8,420		European Bank for Reconstruction & Development	0.500%	5/19/25	23,006	21,741
Virginia Electric & Power Co.	2.950%	11/15/26	4,817	4,603		European Bank for Reconstruction & Development	0.500%	11/25/25	10,760	10,003
Virginia Electric & Power Co.	3.500%	3/15/27	8,943	8,643		European Bank for Reconstruction & Development	0.500%	1/28/26	21,005	19,438
WEC Energy Group Inc.	3.550%	6/15/25	1,043	1,016		European Bank for Reconstruction & Development	4.375%	3/9/28	5,870	5,953
WEC Energy Group Inc.	5.000%	9/27/25	1,430	1,429		European Investment Bank	1.875%	2/10/25	37,082	35,971
WEC Energy Group Inc.	4.750%	1/9/26	1,655	1,648		European Investment Bank	1.625%	3/14/25	30,440	29,375
WEC Energy Group Inc.	5.600%	9/12/26	2,905	2,958		European Investment Bank	0.625%	7/25/25	39,545	37,260
WEC Energy Group Inc.	5.150%	10/1/27	4,757	4,829		European Investment Bank	2.750%	8/15/25	28,235	27,484
WEC Energy Group Inc.	4.750%	1/15/28	13,159	13,162		European Investment Bank	0.375%	12/15/25	15,625	14,479
WEC Energy Group Inc.	2.200%	12/15/28	1,915	1,704		European Investment Bank	0.375%	3/26/26	39,116	35,957
Wisconsin Electric Power Co.	2.050%	12/15/24	1,100	1,068		European Investment Bank	2.125%	4/13/26	18,236	17,416
Wisconsin Public Service Corp.	5.350%	11/10/25	1,000	1,009		European Investment Bank	0.750%	10/26/26	7,132	6,503
Xcel Energy Inc.	3.300%	6/1/25	5,880	5,740		European Investment Bank	1.375%	3/15/27	25,840	23,775
Xcel Energy Inc.	3.350%	12/1/26	2,564	2,471		European Investment Bank	0.625%	10/21/27	705	621
Xcel Energy Inc.	1.750%	3/15/27	4,802	4,380		European Investment Bank	3.250%	11/15/27	4,781	4,651
Xcel Energy Inc.	4.000%	6/15/28	4,000	3,903		European Investment Bank	3.875%	3/15/28	36,450	36,300
				915,079		European Investment Bank	4.500%	10/16/28	22,380	22,881
Total Corporate Bonds (Cost \$15,857,619)				15,436,656						
Sovereign Bonds (5.4%)										
African Development Bank	0.875%	3/23/26	22,920	21,281						
African Development Bank	0.875%	7/22/26	12,113	11,141						
African Development Bank	4.625%	1/4/27	9,000	9,130						
African Development Bank	4.375%	11/3/27	18,975	19,184						
African Development Bank	4.375%	3/14/28	18,975	19,214						
Asian Development Bank	2.000%	1/22/25	6,893	6,697						
Asian Development Bank	0.625%	4/29/25	53,725	50,997						
Asian Development Bank	2.875%	5/6/25	32,190	31,463						

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
6	Export Development Canada	3.375%	8/26/25	20,785	20,420	3.7	Japan Bank for International Cooperation	2.500%	5/28/25	6,509	6,301
6	Export Development Canada	4.375%	6/29/26	21,175	21,265	7	Japan Bank for International Cooperation	0.625%	7/15/25	22,658	21,272
6	Export Development Canada	3.000%	5/25/27	18,355	17,723	7	Japan Bank for International Cooperation	3.875%	9/16/25	10,000	9,855
6	Export Development Canada	3.875%	2/14/28	17,575	17,467	3.7	Japan Bank for International Cooperation	2.750%	1/21/26	6,675	6,440
	Export-Import Bank of Korea	2.875%	1/21/25	9,055	8,874	7	Japan Bank for International Cooperation	4.250%	1/26/26	20,450	20,335
	Export-Import Bank of Korea	1.875%	2/12/25	1,685	1,632	3.7	Japan Bank for International Cooperation	2.375%	4/20/26	7,405	7,055
	Export-Import Bank of Korea	5.375%	9/18/25	3,200	3,233	7	Japan Bank for International Cooperation	4.250%	4/27/26	10,275	10,209
	Export-Import Bank of Korea	3.250%	11/10/25	11,205	10,905	7	Japan Bank for International Cooperation	1.875%	7/21/26	3,436	3,219
	Export-Import Bank of Korea	4.875%	1/11/26	3,600	3,607	3.7	Japan Bank for International Cooperation	2.250%	11/4/26	10,964	10,315
	Export-Import Bank of Korea	0.625%	2/9/26	2,900	2,660	7	Japan Bank for International Cooperation	2.875%	6/1/27	13,845	13,195
	Export-Import Bank of Korea	2.625%	5/26/26	12,295	11,699	7	Japan Bank for International Cooperation	2.875%	7/21/27	8,825	8,404
	Export-Import Bank of Korea	3.250%	8/12/26	4,025	3,876	7	Japan Bank for International Cooperation	4.375%	10/5/27	7,225	7,241
	Export-Import Bank of Korea	1.125%	12/29/26	6,887	6,205	7	Japan Bank for International Cooperation	2.750%	11/16/27	13,345	12,597
	Export-Import Bank of Korea	1.625%	1/18/27	6,640	6,095	7	Japan Bank for International Cooperation	4.625%	7/19/28	4,875	4,940
	Export-Import Bank of Korea	2.375%	4/21/27	4,590	4,289	7	Japan Bank for International Cooperation	4.875%	10/18/28	1,350	1,387
	Export-Import Bank of Korea	4.250%	9/15/27	6,480	6,417	7	Japan International Cooperation Agency	2.750%	4/27/27	4,909	4,653
	Export-Import Bank of Korea	5.000%	1/11/28	4,200	4,278	7	Japan International Cooperation Agency	3.250%	5/25/27	10,070	9,684
	Inter-American Development Bank	2.125%	1/15/25	23,685	23,057	7	Japan International Cooperation Agency	4.000%	5/23/28	5,350	5,270
3	Inter-American Development Bank	1.750%	3/14/25	29,963	28,946	8	KFW	1.250%	1/31/25	36,870	35,521
	Inter-American Development Bank	0.875%	4/3/25	13,248	12,640	8	KFW	2.000%	5/2/25	13,070	12,630
	Inter-American Development Bank	0.625%	7/15/25	20,245	19,083	8	KFW	3.125%	6/10/25	20,000	19,602
3	Inter-American Development Bank	0.875%	4/20/26	28,356	26,297	8	KFW	0.375%	7/18/25	28,668	26,913
3	Inter-American Development Bank	4.500%	5/15/26	19,740	19,872	8	KFW	5.125%	9/29/25	15,985	16,162
3	Inter-American Development Bank	2.000%	6/2/26	16,035	15,220	8	KFW	0.625%	1/22/26	37,238	34,575
	Inter-American Development Bank	2.000%	7/23/26	9,692	9,180	8	KFW	3.625%	4/1/26	25,795	25,470
	Inter-American Development Bank	4.375%	2/1/27	13,350	13,457	8	KFW	4.625%	8/7/26	27,494	27,799
	Inter-American Development Bank	2.375%	7/7/27	26,487	25,042	8	KFW	1.000%	10/1/26	12,510	11,511
	Inter-American Development Bank	4.000%	1/12/28	34,505	34,460	8	KFW	3.000%	5/20/27	26,395	25,502
	Inter-American Investment Corp.	4.125%	2/15/28	9,225	9,209	8	KFW	3.750%	2/15/28	31,475	31,164
	Inter-American Investment Corp.	4.750%	9/19/28	3,350	3,435	8	KFW	3.875%	6/15/28	30,440	30,269
	International Bank for Reconstruction & Development	1.625%	1/15/25	33,124	32,084		Korea Development Bank	0.750%	1/25/25	10,945	10,483
3	International Bank for Reconstruction & Development	2.125%	3/3/25	5,767	5,600		Korea Development Bank	4.000%	9/8/25	1,695	1,673
	International Bank for Reconstruction & Development	0.750%	3/11/25	35,705	34,097		Korea Development Bank	3.375%	9/16/25	11,360	11,090
	International Bank for Reconstruction & Development	0.625%	4/22/25	67,290	63,943		Korea Development Bank	3.000%	1/13/26	12,015	11,610
	International Bank for Reconstruction & Development	0.375%	7/28/25	44,638	41,865		Korea Development Bank	2.000%	9/12/26	7,255	6,756
3	International Bank for Reconstruction & Development	2.500%	7/29/25	20,764	20,140		Korea Development Bank	5.375%	10/23/26	4,375	4,458
	International Bank for Reconstruction & Development	0.500%	10/28/25	51,364	47,881		Korea Development Bank	1.375%	4/25/27	6,540	5,911
3	International Bank for Reconstruction & Development	3.125%	11/20/25	3,183	3,110		Korea Development Bank	4.375%	2/15/28	13,525	13,490
	International Bank for Reconstruction & Development	0.875%	7/15/26	17,029	15,691	8	Landwirtschaftliche Rentenbank	2.000%	1/13/25	11,800	11,473
3	International Bank for Reconstruction & Development	1.875%	10/27/26	11,788	11,085	3.8	Landwirtschaftliche Rentenbank	0.500%	5/27/25	18,100	17,091
	International Bank for Reconstruction & Development	3.125%	6/15/27	19,645	19,050	8	Landwirtschaftliche Rentenbank	2.375%	6/10/25	15,953	15,455
	International Bank for Reconstruction & Development	0.750%	11/24/27	39,615	34,954	8	Landwirtschaftliche Rentenbank	0.875%	3/30/26	6,805	6,315
	International Bank for Reconstruction & Development	3.500%	7/12/28	33,310	32,626	3.8	Landwirtschaftliche Rentenbank	1.750%	7/27/26	9,708	9,137
	International Bank for Reconstruction & Development	4.625%	8/1/28	28,380	29,113	3.8	Landwirtschaftliche Rentenbank	3.875%	6/14/28	7,230	7,198
3	International Finance Corp.	0.375%	7/16/25	13,710	12,875		Nordic Investment Bank	0.375%	9/11/25	10,115	9,450
3	International Finance Corp.	3.625%	9/15/25	19,785	19,517	3	Nordic Investment Bank	5.000%	10/15/25	3,950	3,990
3	International Finance Corp.	2.125%	4/7/26	5,309	5,069		Nordic Investment Bank	0.500%	1/21/26	13,200	12,223
3	International Finance Corp.	0.750%	10/8/26	4,895	4,468		Nordic Investment Bank	3.375%	9/8/27	385	376
3	International Finance Corp.	4.375%	1/15/27	5,910	5,958		Nordic Investment Bank	4.375%	3/14/28	18,525	18,769
3	International Finance Corp.	4.500%	7/13/28	8,381	8,560		Oesterreichische Kontrollbank AG	1.500%	2/12/25	11,127	10,734
3.7	Japan Bank for International Cooperation	2.125%	2/10/25	2,051	1,990	9	Oesterreichische Kontrollbank AG	0.375%	9/17/25	23,940	22,337
7	Japan Bank for International Cooperation	2.875%	4/14/25	4,590	4,476						

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
⁹ Oesterreichische Kontrollbank AG	4.125%	1/20/26	5,735	5,708		United Mexican States	4.125%	1/21/26	11,290	11,199
^{3,9} Oesterreichische Kontrollbank AG	0.500%	2/2/26	7,221	6,673		United Mexican States	4.150%	3/28/27	21,684	21,491
⁹ Oesterreichische Kontrollbank AG	5.000%	10/23/26	4,750	4,856		United Mexican States	3.750%	1/11/28	1,793	1,729
⁹ Oesterreichische Kontrollbank AG	3.625%	9/9/27	11,750	11,573	³	United Mexican States	5.400%	2/9/28	11,930	12,221
⁹ Oesterreichische Kontrollbank AG	4.250%	3/1/28	11,800	11,877						
³ Oriental Republic of Uruguay	4.375%	10/27/27	4,025	4,053						
^{3,10} Petroleos Mexicanos	2.290%	2/15/24	95	94						
Province of Alberta	1.000%	5/20/25	4,064	3,862						
³ Province of British Columbia	6.500%	1/15/26	1,638	1,700		California Earthquake Authority Revenue	5.603%	7/1/27	6,945	7,027
Province of British Columbia	0.900%	7/20/26	16,110	14,804		California GO	2.650%	4/1/26	1,320	1,268
Province of British Columbia	4.800%	11/15/28	8,900	9,167		Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	11,525	10,935
Province of Manitoba	2.125%	6/22/26	4,116	3,904		Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	7,680	6,954
Province of Ontario	0.625%	1/21/26	23,866	22,109		Oregon GO	5.892%	6/1/27	6,000	6,140
Province of Ontario	1.050%	4/14/26	15,000	13,933		State Public School Building Authority PA Revenue	5.000%	9/15/27	2,100	2,127
Province of Ontario	2.500%	4/27/26	13,685	13,128		University of California Revenue	0.883%	5/15/25	2,000	1,897
Province of Ontario	2.300%	6/15/26	12,000	11,440		University of California Revenue	3.063%	7/1/25	2,677	2,612
Province of Ontario	3.100%	5/19/27	20,490	19,785		University of California Revenue	1.316%	5/15/27	4,890	4,428
³ Province of Quebec	1.500%	2/11/25	10,707	10,322		Utah GO	4.554%	7/1/24	2,075	2,069
Province of Quebec	0.600%	7/23/25	17,030	16,014						
Province of Quebec	2.500%	4/20/26	18,440	17,701						
Province of Quebec	2.750%	4/12/27	8,420	8,047						
Province of Quebec	3.625%	4/13/28	10,430	10,224						
Province of Saskatchewan	3.250%	6/8/27	7,360	7,127						
Republic of Chile	3.125%	1/21/26	4,888	4,737						
Republic of Chile	2.750%	1/31/27	11,476	10,823						
³ Republic of Chile	3.240%	2/6/28	11,010	10,476						
³ Republic of Indonesia	4.150%	9/20/27	6,600	6,500						
Republic of Indonesia	3.500%	1/11/28	9,200	8,818						
³ Republic of Indonesia	4.550%	1/11/28	7,420	7,411						
Republic of Indonesia	4.100%	4/24/28	3,200	3,139						
Republic of Italy	1.250%	2/17/26	16,527	15,281						
Republic of Korea	5.625%	11/3/25	1,789	1,813						
³ Republic of Panama	3.750%	3/16/25	8,114	7,884						
Republic of Panama	7.125%	1/29/26	11,461	11,722						
Republic of Panama	8.875%	9/30/27	8,465	9,209						
³ Republic of Panama	3.875%	3/17/28	8,484	7,825						
Republic of Peru	7.350%	7/21/25	7,790	8,043						
³ Republic of Peru	2.392%	1/23/26	7,225	6,869						
Republic of Peru	4.125%	8/25/27	7,460	7,316						
Republic of Poland	3.250%	4/6/26	10,975	10,636						
³ Republic of Poland	5.500%	11/16/27	11,816	12,257						
Republic of the Philippines	10.625%	3/16/25	13,827	14,726						
Republic of the Philippines	5.500%	3/30/26	3,981	4,047						
Republic of the Philippines	3.229%	3/29/27	4,360	4,183						
Republic of the Philippines	5.170%	10/13/27	7,950	8,115						
Republic of the Philippines	3.000%	2/1/28	5,260	4,963						
Republic of the Philippines	4.625%	7/17/28	3,300	3,314						
State of Israel	2.875%	3/16/26	5,284	5,037						
State of Israel	3.250%	1/17/28	7,300	6,823						
³ Svensk Exportkredit AB	0.625%	5/14/25	18,355	17,357						
³ Svensk Exportkredit AB	4.000%	7/15/25	8,775	8,689						
Svensk Exportkredit AB	0.500%	8/26/25	12,190	11,397						
³ Svensk Exportkredit AB	4.625%	11/28/25	7,930	7,935						
³ Svensk Exportkredit AB	4.375%	2/13/26	10,840	10,825						
³ Svensk Exportkredit AB	4.875%	9/14/26	2,100	2,131						
³ Svensk Exportkredit AB	2.250%	3/22/27	8,315	7,819						
³ Svensk Exportkredit AB	4.125%	6/14/28	4,910	4,906						
³ United Mexican States	3.900%	4/27/25	5,378	5,326						

Total Sovereign Bonds (Cost \$3,196,750)										3,089,909			
Taxable Municipal Bonds (0.1%)													
California Earthquake Authority Revenue										5.603%	7/1/27	6,945	7,027
California GO										2.650%	4/1/26	1,320	1,268
Florida State Board of Administration Finance Corp. Revenue										1.258%	7/1/25	11,525	10,935
Florida State Board of Administration Finance Corp. Revenue										1.705%	7/1/27	7,680	6,954
Oregon GO										5.892%	6/1/27	6,000	6,140
State Public School Building Authority PA Revenue										5.000%	9/15/27	2,100	2,127
University of California Revenue										0.883%	5/15/25	2,000	1,897
University of California Revenue										3.063%	7/1/25	2,677	2,612
University of California Revenue										1.316%	5/15/27	4,890	4,428
Utah GO										4.554%	7/1/24	2,075	2,069
Total Taxable Municipal Bonds (Cost \$46,510)										45,457			
Shares													
Temporary Cash Investments (2.2%)													
Money Market Fund (2.2%)													
¹¹ Vanguard Market Liquidity Fund										5.435%		12,297,223	1,229,476
(Cost \$1,229,476)													
Total Investments (101.3%) (Cost \$59,538,036)										58,066,728			
Other Assets and Liabilities—Net (-1.3%)										(729,827)			
Net Assets (100%)										57,336,901			

Cost is in \$000.
 • See Note A in Notes to Financial Statements.

- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2023.
- U.S. government-guaranteed.
- 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.
- 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.
- 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, 2023, the aggregate value was \$73,797,000, representing 0.1% of net assets.
- Guaranteed by the Government of Canada.
- Guaranteed by the Government of Japan.
- Guaranteed by the Federal Republic of Germany.
- Guaranteed by the Republic of Austria.
- Guaranteed by the Government of Mexico.
- 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.
 REIT—Real Estate Investment Trust.

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

Statement of Assets and Liabilities

As of December 31, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$58,308,560)	56,837,252
Affiliated Issuers (Cost \$1,229,476)	1,229,476
Total Investments in Securities	58,066,728
Investment in Vanguard	1,897
Receivables for Investment Securities Sold	82,170
Receivables for Accrued Income	416,059
Receivables for Capital Shares Issued	34,508
Other Assets	242
Total Assets	58,601,604
Liabilities	
Due to Custodian	14
Payables for Investment Securities Purchased	1,230,183
Payables for Capital Shares Redeemed	24,955
Payables for Distributions	8,347
Payables to Vanguard	1,204
Total Liabilities	1,264,703
Net Assets	57,336,901

At December 31, 2023, net assets consisted of:

Paid-in Capital	60,644,086
Total Distributable Earnings (Loss)	(3,307,185)
Net Assets	57,336,901

Investor Shares—Net Assets

Applicable to 5,291,366 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	53,450
Net Asset Value Per Share—Investor Shares	\$10.10

ETF Shares—Net Assets

Applicable to 413,579,055 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	31,830,375
Net Asset Value Per Share—ETF Shares	\$76.96

Admiral Shares—Net Assets

Applicable to 1,311,378,288 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	13,247,631
Net Asset Value Per Share—Admiral Shares	\$10.10

Institutional Shares—Net Assets

Applicable to 532,433,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	5,378,813
Net Asset Value Per Share—Institutional Shares	\$10.10

Institutional Plus Shares—Net Assets

Applicable to 675,766,058 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	6,826,632
Net Asset Value Per Share—Institutional Plus Shares	\$10.10

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

Statement of Operations

	Year Ended December 31, 2023
	(\$000)
Investment Income	
Income	
Interest ¹	1,543,777
Total Income	1,543,777
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,174
Management and Administrative—Investor Shares	73
Management and Administrative—ETF Shares	10,581
Management and Administrative—Admiral Shares	8,591
Management and Administrative—Institutional Shares	2,381
Management and Administrative—Institutional Plus Shares	2,308
Marketing and Distribution—Investor Shares	3
Marketing and Distribution—ETF Shares	1,786
Marketing and Distribution—Admiral Shares	794
Marketing and Distribution—Institutional Shares	224
Marketing and Distribution—Institutional Plus Shares	228
Custodian Fees	145
Auditing Fees	44
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	905
Shareholders' Reports—Admiral Shares	155
Shareholders' Reports—Institutional Shares	17
Shareholders' Reports—Institutional Plus Shares	22
Trustees' Fees and Expenses	37
Other Expenses	28
Total Expenses	29,496
Expenses Paid Indirectly	(9)
Net Expenses	29,487
Net Investment Income	1,514,290
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	(1,513,550)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	2,875,293
Net Increase (Decrease) in Net Assets Resulting from Operations	2,876,033

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 \$7,620,000, (\$37,000), \$1,000, and (\$1,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Includes (\$318,582,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2023 (\$000)	2022 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	1,514,290	975,184
Realized Net Gain (Loss)	(1,513,550)	(885,400)
Change in Unrealized Appreciation (Depreciation)	2,875,293	(4,141,584)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,876,033	(4,051,800)
Distributions		
Investor Shares	(1,268)	(748)
ETF Shares	(865,338)	(563,440)
Admiral Shares	(343,153)	(235,930)
Institutional Shares	(135,483)	(89,827)
Institutional Plus Shares	(168,459)	(102,136)
Total Distributions	(1,513,701)	(992,081)
Capital Share Transactions		
Investor Shares	1,093	(18,826)
ETF Shares	(6,616,372)	(1,574,459)
Admiral Shares	(2,123,320)	(2,111,103)
Institutional Shares	(325,201)	(747,364)
Institutional Plus Shares	(51,082)	(539,307)
Net Increase (Decrease) from Capital Share Transactions	(9,114,882)	(4,991,059)
Total Increase (Decrease)	(7,752,550)	(10,034,940)
Net Assets		
Beginning of Period	65,089,451	75,124,391
End of Period	57,336,901	65,089,451

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations					
Net Investment Income ¹	.236	.133	.116	.185	.230
Net Realized and Unrealized Gain (Loss) on Investments	.230	(.726)	(.241)	.300	.258
Total from Investment Operations	.466	(.593)	(.125)	.485	.488
Distributions					
Dividends from Net Investment Income	(.236)	(.134)	(.116)	(.185)	(.228)
Distributions from Realized Capital Gains	—	(.003)	(.029)	—	—
Total Distributions	(.236)	(.137)	(.145)	(.185)	(.228)
Net Asset Value, End of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return²	4.79%	-5.61%	-1.15%	4.61%	4.77%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$53	\$51	\$74	\$91	\$89
Ratio of Total Expenses to Average Net Assets	0.15% ³	0.15% ³	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.37%	1.31%	1.08%	1.71%	2.18%
Portfolio Turnover Rate ⁴	64%	41%	37%	49%	44%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$75.21	\$80.81	\$82.81	\$80.55	\$78.56
Investment Operations					
Net Investment Income ¹	1.863	1.106	.960	1.474	1.819
Net Realized and Unrealized Gain (Loss) on Investments	1.780	(5.580)	(1.785)	2.267	2.014
Total from Investment Operations	3.643	(4.474)	(.825)	3.741	3.833
Distributions					
Dividends from Net Investment Income	(1.893)	(1.105)	(.953)	(1.481)	(1.843)
Distributions from Realized Capital Gains	—	(.021)	(.222)	—	—
Total Distributions	(1.893)	(1.126)	(1.175)	(1.481)	(1.843)
Net Asset Value, End of Period	\$76.96	\$75.21	\$80.81	\$82.81	\$80.55
Total Return	4.91%	-5.55%	-1.00%	4.67%	4.92%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$31,830	\$37,679	\$42,076	\$29,618	\$22,522
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.46%	1.44%	1.17%	1.79%	2.28%
Portfolio Turnover Rate ³	64%	41%	37%	49%	44%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations					
Net Investment Income ¹	.242	.141	.124	.192	.237
Net Realized and Unrealized Gain (Loss) on Investments	.231	(.726)	(.241)	.301	.260
Total from Investment Operations	.473	(.585)	(.117)	.493	.497
Distributions					
Dividends from Net Investment Income	(.243)	(.142)	(.124)	(.193)	(.237)
Distributions from Realized Capital Gains	—	(.003)	(.029)	—	—
Total Distributions	(.243)	(.145)	(.153)	(.193)	(.237)
Net Asset Value, End of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return²	4.87%	-5.54%	-1.08%	4.69%	4.86%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$13,248	\$15,056	\$18,410	\$18,543	\$15,379
Ratio of Total Expenses to Average Net Assets	0.07% ³	0.07% ³	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.44%	1.40%	1.16%	1.77%	2.26%
Portfolio Turnover Rate ⁴	64%	41%	37%	49%	44%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations					
Net Investment Income ¹	.245	.143	.126	.195	.239
Net Realized and Unrealized Gain (Loss) on Investments	.230	(.726)	(.240)	.301	.260
Total from Investment Operations	.475	(.583)	(.114)	.496	.499
Distributions					
Dividends from Net Investment Income	(.245)	(.144)	(.127)	(.196)	(.239)
Distributions from Realized Capital Gains	—	(.003)	(.029)	—	—
Total Distributions	(.245)	(.147)	(.156)	(.196)	(.239)
Net Asset Value, End of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return	4.88%	-5.52%	-1.06%	4.71%	4.88%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$5,379	\$5,580	\$6,790	\$6,134	\$5,524
Ratio of Total Expenses to Average Net Assets	0.05% ²	0.05% ²	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.47%	1.42%	1.17%	1.80%	2.28%
Portfolio Turnover Rate ³	64%	41%	37%	49%	44%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$9.87	\$10.60	\$10.87	\$10.57	\$10.31
Investment Operations					
Net Investment Income ¹	.247	.145	.127	.196	.240
Net Realized and Unrealized Gain (Loss) on Investments	.229	(.727)	(.240)	.301	.260
Total from Investment Operations	.476	(.582)	(.113)	.497	.500
Distributions					
Dividends from Net Investment Income	(.246)	(.145)	(.128)	(.197)	(.240)
Distributions from Realized Capital Gains	—	(.003)	(.029)	—	—
Total Distributions	(.246)	(.148)	(.157)	(.197)	(.240)
Net Asset Value, End of Period	\$10.10	\$9.87	\$10.60	\$10.87	\$10.57
Total Return	4.90%	-5.51%	-1.05%	4.72%	4.89%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$6,827	\$6,723	\$7,774	\$6,817	\$6,631
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	2.48%	1.43%	1.18%	1.81%	2.29%
Portfolio Turnover Rate ³	64%	41%	37%	49%	44%

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.

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 other 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 \$4.3 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, 2023, 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, 2023, the fund had contributed to Vanguard capital in the amount of \$1,897,000, representing less than 0.01% of the fund's net assets and 0.76% 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, 2023, custodian fee offset arrangements reduced the fund's expenses by \$9,000 (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, 2023, 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	—	38,265,230	—	38,265,230
Corporate Bonds	—	15,436,656	—	15,436,656
Sovereign Bonds	—	3,089,909	—	3,089,909
Taxable Municipal Bonds	—	45,457	—	45,457
Temporary Cash Investments	1,229,476	—	—	1,229,476
Total	1,229,476	56,837,252	—	58,066,728

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	(321,530)
Total Distributable Earnings (Loss)	321,530

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 capital loss carryforwards; 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	2,286
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(1,514,372)
Capital Loss Carryforwards	(1,795,099)
Qualified Late-Year Losses	—
Other Temporary Differences	—
Total	(3,307,185)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023 Amount (\$000)	2022 Amount (\$000)
Ordinary Income*	1,513,701	973,430
Long-Term Capital Gains	—	18,651
Total	1,513,701	992,081

* Includes short-term capital gains, if any.

As of December 31, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	59,581,100
Gross Unrealized Appreciation	306,540
Gross Unrealized Depreciation	(1,820,912)
Net Unrealized Appreciation (Depreciation)	(1,514,372)

F. During the year ended December 31, 2023, the fund purchased \$7,841,971,000 of investment securities and sold \$15,136,933,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$33,483,648,000 and \$35,439,494,000, respectively. Purchases and sales include \$2,283,772,000 and \$8,832,242,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

	Year Ended December 31,			
	2023		2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	11,983	1,206	10,627	1,050
Issued in Lieu of Cash Distributions	1,268	127	748	75
Redeemed	(12,158)	(1,225)	(30,201)	(2,937)
Net Increase (Decrease)—Investor Shares	1,093	108	(18,826)	(1,812)
ETF Shares				
Issued	2,322,597	30,700	9,578,705	124,300
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(8,938,969)	(118,100)	(11,153,164)	(144,000)
Net Increase (Decrease)—ETF Shares	(6,616,372)	(87,400)	(1,574,459)	(19,700)
Admiral Shares				
Issued	2,773,401	279,167	5,066,836	501,147
Issued in Lieu of Cash Distributions	285,661	28,744	196,273	19,531
Redeemed	(5,182,382)	(521,984)	(7,374,212)	(731,210)
Net Increase (Decrease)—Admiral Shares	(2,123,320)	(214,073)	(2,111,103)	(210,532)
Institutional Shares				
Issued	1,261,876	127,059	1,770,051	174,510
Issued in Lieu of Cash Distributions	125,724	12,651	82,196	8,181
Redeemed	(1,712,801)	(172,581)	(2,599,611)	(257,706)
Net Increase (Decrease)—Institutional Shares	(325,201)	(32,871)	(747,364)	(75,015)
Institutional Plus Shares				
Issued	1,007,463	101,396	1,200,755	117,425
Issued in Lieu of Cash Distributions	147,390	14,830	94,011	9,360
Redeemed	(1,205,935)	(121,584)	(1,834,073)	(178,739)
Net Increase (Decrease)—Institutional Plus Shares	(51,082)	(5,358)	(539,307)	(51,954)

H. 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.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

I. Management has determined that no events or transactions occurred subsequent to December 31, 2023, that would require recognition or disclosure in these financial statements.

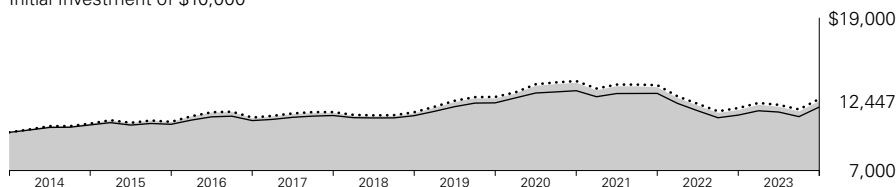
Intermediate-Term Bond Index Fund

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, 2013, Through December 31, 2023

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2023			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Intermediate-Term Bond Index Fund Investor Shares	5.99%	1.59%	2.21%	\$12,447
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	5.99	1.73	2.36	12,622
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Intermediate-Term Bond Index Fund ETF Shares Net Asset Value	6.16%	1.69%	2.31%	\$12,564
Intermediate-Term Bond Index Fund ETF Shares Market Price	6.11	1.69	2.30	12,555
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	5.99	1.73	2.36	12,622
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Intermediate-Term Bond Index Fund Admiral Shares	6.07%	1.68%	2.29%	\$12,547
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	5.99	1.73	2.36	12,622
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

See Financial Highlights for dividend and capital gains information.

Intermediate-Term Bond Index Fund

Average Annual Total Returns
Periods Ended December 31, 2023

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Intermediate-Term Bond Index Fund Institutional Shares	6.09%	1.70%	2.32%	\$ 6,287,496
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	5.99	1.73	2.36	6,310,990
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	5,994,522

	One Year	Five Years	Ten Years	Final Value of a \$100,000,000 Investment
Intermediate-Term Bond Index Fund Institutional Plus Shares	6.10%	1.71%	2.33%	\$125,900,000
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	5.99	1.73	2.36	126,219,800
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	119,890,440

Cumulative Returns of ETF Shares: December 31, 2013, Through December 31, 2023

	One Year	Five Years	Ten Years
Intermediate-Term Bond Index Fund ETF Shares Market Price	6.11%	8.75%	25.55%
Intermediate-Term Bond Index Fund ETF Shares Net Asset Value	6.16	8.74	25.64
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	5.99	8.98	26.22

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, 2023

Corporate Bonds	39.5%
Sovereign Bonds	4.3
Taxable Municipal Bonds	0.5
U.S. Government and Agency Obligations	55.7

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, 2023

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 (55.2%)									
U.S. Government Securities (54.4%)									
United States Treasury Note/Bond	4.375%	11/30/28	7,150	7,321					
United States Treasury Note/Bond	1.750%	1/31/29	414,811	374,497					
United States Treasury Note/Bond	2.625%	2/15/29	316,406	298,114					
United States Treasury Note/Bond	1.875%	2/28/29	384,200	348,541					
United States Treasury Note/Bond	2.375%	3/31/29	397,265	369,084					
United States Treasury Note/Bond	2.875%	4/30/29	345,859	329,269					
United States Treasury Note/Bond	2.375%	5/15/29	412,036	382,292					
United States Treasury Note/Bond	2.750%	5/31/29	312,595	295,402					
United States Treasury Note/Bond	3.250%	6/30/29	342,980	332,315					
United States Treasury Note/Bond	2.625%	7/31/29	302,007	283,131					
United States Treasury Note/Bond	1.625%	8/15/29	358,999	319,733					
United States Treasury Note/Bond	6.125%	8/15/29	14,100	15,629					
United States Treasury Note/Bond	3.125%	8/31/29	295,620	284,257					
United States Treasury Note/Bond	3.875%	9/30/29	313,390	313,047					
United States Treasury Note/Bond	4.000%	10/31/29	305,445	307,163					
United States Treasury Note/Bond	1.750%	11/15/29	335,789	299,902					
United States Treasury Note/Bond	3.875%	11/30/29	308,447	308,158					
United States Treasury Note/Bond	3.875%	12/31/29	312,655	312,411					
United States Treasury Note/Bond	3.500%	1/31/30	307,815	301,370					
United States Treasury Note/Bond	1.500%	2/15/30	442,426	385,740					
United States Treasury Note/Bond	4.000%	2/28/30	309,605	311,443					
United States Treasury Note/Bond	3.625%	3/31/30	253,213	249,533					
United States Treasury Note/Bond	3.500%	4/30/30	295,150	288,740					
United States Treasury Note/Bond	0.625%	5/15/30	663,521	542,636					
United States Treasury Note/Bond	6.250%	5/15/30	51,675	58,352					
United States Treasury Note/Bond	3.750%	5/31/30	319,705	317,207					
United States Treasury Note/Bond	3.750%	6/30/30	309,255	306,791					
United States Treasury Note/Bond	4.000%	7/31/30	273,880	275,634					
United States Treasury Note/Bond	0.625%	8/15/30	831,772	675,295					
United States Treasury Note/Bond	4.125%	8/31/30	324,945	329,413					
United States Treasury Note/Bond	4.625%	9/30/30	245,368	256,064					
United States Treasury Note/Bond	4.875%	10/31/30	263,054	278,591					
United States Treasury Note/Bond	0.875%	11/15/30	910,052	748,518					
United States Treasury Note/Bond	4.375%	11/30/30	570,700	587,553					
¹ United States Treasury Note/Bond	3.750%	12/31/30	238,080	236,332					
United States Treasury Note/Bond	1.125%	2/15/31	824,336	688,707					
United States Treasury Note/Bond	5.375%	2/15/31	56,996	62,340					
United States Treasury Note/Bond	1.625%	5/15/31	847,018	727,377					
United States Treasury Note/Bond	1.250%	8/15/31	933,585	773,709					
United States Treasury Note/Bond	1.375%	11/15/31	904,028	751,614					
United States Treasury Note/Bond	1.875%	2/15/32	836,799	720,301					
United States Treasury Note/Bond	2.875%	5/15/32	802,708	745,013					
United States Treasury Note/Bond	2.750%	8/15/32	773,543	709,484					
United States Treasury Note/Bond	4.125%	11/15/32	776,146	790,093					
United States Treasury Note/Bond	3.500%	2/15/33	755,927	734,076					
United States Treasury Note/Bond	3.375%	5/15/33	789,787	759,183					
United States Treasury Note/Bond	3.875%	8/15/33	853,700	853,967					
United States Treasury Note/Bond	4.500%	11/15/33	829,521	872,293					
				20,517,635					
Agency Bonds and Notes (0.8%)									
^{2,3} Federal Home Loan Banks	3.250%	11/16/28	48,065	46,648					
³ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	8,235	9,374					
³ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	19,544	22,803					
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	27,102	31,292					
³ Federal National Mortgage Assn.	6.250%	5/15/29	35,504	39,382					
³ Federal National Mortgage Assn.	7.125%	1/15/30	28,000	32,568					
³ Federal National Mortgage Assn.	7.250%	5/15/30	38,665	45,522					
³ Federal National Mortgage Assn.	0.875%	8/5/30	51,210	41,936					
³ Federal National Mortgage Assn.	6.625%	11/15/30	35,114	40,428					
Tennessee Valley Authority	7.125%	5/1/30	3,970	4,621					
Tennessee Valley Authority	1.500%	9/15/31	4,100	3,345					
				317,919					
Total U.S. Government and Agency Obligations (Cost \$21,926,541)									20,835,554
Corporate Bonds (39.2%)									
Communications (3.1%)									
Alphabet Inc.	1.100%	8/15/30	14,103	11,697					
America Movil SAB de CV	3.625%	4/22/29	8,433	7,970					
America Movil SAB de CV	2.875%	5/7/30	4,401	3,917					
America Movil SAB de CV	4.700%	7/21/32	9,325	9,142					
AT&T Inc.	4.350%	3/1/29	28,387	28,025					
² AT&T Inc.	4.300%	2/15/30	24,712	24,190					
AT&T Inc.	2.750%	6/1/31	24,230	21,228					
AT&T Inc.	2.250%	2/1/32	21,385	17,694					
Baidu Inc.	3.425%	4/7/30	5,350	4,865					
Baidu Inc.	2.375%	8/23/31	6,615	5,464					
Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	10,818	11,087					
Booking Holdings Inc.	4.625%	4/13/30	15,880	15,996					
British Telecommunications plc	5.125%	12/4/28	2,967	3,013					
British Telecommunications plc	9.625%	12/15/30	20,325	25,157					
Charter Communications Operating LLC	2.250%	1/15/29	11,039	9,584					
Charter Communications Operating LLC	5.050%	3/30/29	12,647	12,523					
Charter Communications Operating LLC	2.800%	4/1/31	12,856	10,851					
Charter Communications Operating LLC	2.300%	2/1/32	9,829	7,826					
Charter Communications Operating LLC	4.400%	4/1/33	8,728	8,078					
Charter Communications Operating LLC	6.650%	2/1/34	2,000	2,113					
Comcast Corp.	4.550%	1/15/29	8,797	8,843					
Comcast Corp.	2.650%	2/1/30	16,480	14,828					
Comcast Corp.	3.400%	4/1/30	13,419	12,566					
Comcast Corp.	4.250%	10/15/30	7,479	7,370					
Comcast Corp.	1.950%	1/15/31	14,606	12,320					
Comcast Corp.	1.500%	2/15/31	14,416	11,752					
Comcast Corp.	5.500%	11/15/32	6,165	6,566					
Comcast Corp.	4.250%	1/15/33	10,386	10,088					
Comcast Corp.	4.650%	2/15/33	21,963	22,167					
Comcast Corp.	4.800%	5/15/33	8,892	9,004					
Deutsche Telekom International Finance BV	8.750%	6/15/30	33,666	40,584					
Discovery Communications LLC	4.125%	5/15/29	5,979	5,672					
Discovery Communications LLC	3.625%	5/15/30	7,328	6,650					
Electronic Arts Inc.	1.850%	2/15/31	5,271	4,400					
Expedia Group Inc.	3.250%	2/15/30	11,229	10,298					
Expedia Group Inc.	2.950%	3/15/31	5,014	4,428					
FactSet Research Systems Inc.	3.450%	3/1/32	4,263	3,829					
Fox Corp.	4.709%	1/25/29	16,514	16,434					
Fox Corp.	3.500%	4/8/30	5,693	5,254					
Fox Corp.	6.500%	10/13/33	10,306	11,159					
Grupo Televisa SAB	8.500%	3/11/32	2,480	2,903					
Interpublic Group of Cos. Inc.	4.750%	3/30/30	5,699	5,610					
Interpublic Group of Cos. Inc.	2.400%	3/1/31	4,397	3,723					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Koninklijke KPN NV	8.375%	10/1/30	5,025	5,918	AutoZone Inc.	3.750%	4/18/29	5,229	4,997
Meta Platforms Inc.	4.800%	5/15/30	9,112	9,337	AutoZone Inc.	4.000%	4/15/30	7,081	6,807
Meta Platforms Inc.	3.850%	8/15/32	25,480	24,231	AutoZone Inc.	1.650%	1/15/31	4,260	3,463
Meta Platforms Inc.	4.950%	5/15/33	14,287	14,742	AutoZone Inc.	4.750%	8/1/32	3,555	3,522
Netflix Inc.	6.375%	5/15/29	7,055	7,679	AutoZone Inc.	4.750%	2/1/33	5,559	5,481
Omnicom Group Inc.	2.450%	4/30/30	4,996	4,344	AutoZone Inc.	5.200%	8/1/33	4,335	4,413
Omnicom Group Inc.	4.200%	6/1/30	4,445	4,307	Best Buy Co. Inc.	4.450%	10/1/28	5,490	5,461
Omnicom Group Inc.	2.600%	8/1/31	6,632	5,699	Best Buy Co. Inc.	1.950%	10/1/30	2,828	2,351
Orange SA	9.000%	3/1/31	20,460	25,289	Brunswick Corp.	2.400%	8/18/31	4,558	3,679
Paramount Global	4.200%	6/1/29	6,377	5,966	Brunswick Corp.	4.400%	9/15/32	4,000	3,644
Paramount Global	7.875%	7/30/30	4,328	4,691	Choice Hotels International Inc.	3.700%	12/1/29	2,008	1,779
Paramount Global	4.950%	1/15/31	10,568	10,034	Darden Restaurants Inc.	6.300%	10/10/33	4,220	4,538
Paramount Global	4.200%	5/19/32	9,795	8,758	Dick's Sporting Goods Inc.	3.150%	1/15/32	5,640	4,804
Paramount Global	5.500%	5/15/33	3,465	3,284	eBay Inc.	2.700%	3/11/30	6,083	5,419
Rogers Communications Inc.	3.800%	3/15/32	15,985	14,723	eBay Inc.	2.600%	5/10/31	4,010	3,496
Sprint Capital Corp.	8.750%	3/15/32	16,505	20,366	eBay Inc.	6.300%	11/22/32	7,210	7,944
Take-Two Interactive Software Inc.	4.000%	4/14/32	3,532	3,360	Emory University	2.143%	9/1/30	4,906	4,232
Telefonica Europe BV	8.250%	9/15/30	10,985	12,885	Ford Motor Co.	9.625%	4/22/30	1,755	2,067
TELUS Corp.	3.400%	5/13/32	7,156	6,379	Ford Motor Co.	7.450%	7/16/31	2,987	3,255
Tencent Music Entertainment Group	2.000%	9/3/30	4,197	3,402	Ford Motor Co.	3.250%	2/12/32	26,475	22,026
Time Warner Cable Enterprises LLC	8.375%	7/15/33	3,620	4,209	Ford Motor Co.	6.100%	8/19/32	14,696	14,827
T-Mobile USA Inc.	2.625%	2/15/29	7,825	7,048	Ford Motor Credit Co. LLC	2.900%	2/10/29	2,698	2,364
T-Mobile USA Inc.	2.400%	3/15/29	2,812	2,521	Ford Motor Credit Co. LLC	5.113%	5/3/29	5,394	5,249
T-Mobile USA Inc.	3.375%	4/15/29	19,277	17,910	Ford Motor Credit Co. LLC	7.350%	3/6/30	11,428	12,259
T-Mobile USA Inc.	3.875%	4/15/30	57,509	54,598	Ford Motor Credit Co. LLC	7.200%	6/10/30	1,921	2,047
T-Mobile USA Inc.	2.550%	2/15/31	31,769	27,348	Ford Motor Credit Co. LLC	4.000%	11/13/30	11,390	10,209
T-Mobile USA Inc.	2.875%	2/15/31	5,935	5,227	Ford Motor Credit Co. LLC	3.625%	6/17/31	1,974	1,702
T-Mobile USA Inc.	3.500%	4/15/31	26,227	23,990	Ford Motor Credit Co. LLC	7.122%	11/7/33	15,149	16,320
T-Mobile USA Inc.	2.700%	3/15/32	8,369	7,141	Fortune Brands Innovations Inc.	3.250%	9/15/29	5,883	5,439
T-Mobile USA Inc.	5.200%	1/15/33	9,765	10,005	Fortune Brands Innovations Inc.	4.000%	3/25/32	1,200	1,119
T-Mobile USA Inc.	5.050%	7/15/33	21,499	21,685	Fortune Brands Innovations Inc.	5.875%	6/1/33	6,850	7,166
2 TWDC Enterprises 18 Corp.	7.000%	3/1/32	2,497	2,921	General Motors Co.	5.000%	10/1/28	5,531	5,579
VeriSign Inc.	2.700%	6/15/31	6,375	5,470	General Motors Co.	5.400%	10/15/29	5,990	6,097
Verizon Communications Inc.	3.875%	2/8/29	5,706	5,533	General Motors Co.	5.600%	10/15/32	22,560	23,069
Verizon Communications Inc.	4.016%	12/3/29	35,197	34,054	General Motors Financial Co. Inc.	5.650%	1/17/29	4,245	4,345
Verizon Communications Inc.	3.150%	3/22/30	14,545	13,305	General Motors Financial Co. Inc.	4.300%	4/6/29	10,484	10,113
Verizon Communications Inc.	1.500%	9/18/30	5,935	4,893	General Motors Financial Co. Inc.	5.850%	4/6/30	10,000	10,320
Verizon Communications Inc.	1.680%	10/30/30	11,781	9,706	General Motors Financial Co. Inc.	3.600%	6/21/30	7,888	7,171
Verizon Communications Inc.	1.750%	1/20/31	18,833	15,500	General Motors Financial Co. Inc.	2.350%	1/8/31	5,527	4,571
Verizon Communications Inc.	2.550%	3/21/31	38,295	33,026	General Motors Financial Co. Inc.	2.700%	6/10/31	9,300	7,802
Verizon Communications Inc.	2.355%	3/15/32	36,408	30,309	General Motors Financial Co. Inc.	3.100%	1/12/32	16,975	14,462
Verizon Communications Inc.	5.050%	5/9/33	8,417	8,595	General Motors Financial Co. Inc.	6.400%	1/9/33	9,415	10,027
Verizon Communications Inc.	4.500%	8/10/33	24,340	23,750	General Motors Financial Co. Inc.	6.100%	1/7/34	2,500	2,571
Vodafone Group plc	7.875%	2/15/30	6,180	7,086	Genuine Parts Co.	1.875%	11/1/30	3,887	3,146
Vodafone Group plc	6.250%	11/30/32	4,140	4,511	Genuine Parts Co.	6.875%	11/1/33	4,925	5,471
Walt Disney Co.	2.000%	9/1/29	17,398	15,455	GXO Logistics Inc.	2.650%	7/15/31	4,662	3,829
Walt Disney Co.	3.800%	3/22/30	9,792	9,514	Hasbro Inc.	3.900%	11/19/29	8,886	8,282
Walt Disney Co.	2.650%	1/13/31	23,040	20,511	Home Depot Inc.	4.900%	4/15/29	3,515	3,613
Walt Disney Co.	6.550%	3/15/33	1,887	2,183	Home Depot Inc.	2.950%	6/15/29	12,661	11,914
Warnermedia Holdings Inc.	4.054%	3/15/29	12,905	12,237	Home Depot Inc.	2.700%	4/15/30	18,500	16,923
Warnermedia Holdings Inc.	4.279%	3/15/32	41,295	37,779	Home Depot Inc.	1.375%	3/15/31	12,989	10,617
Weibo Corp.	3.375%	7/8/30	6,325	5,438	Home Depot Inc.	1.875%	9/15/31	10,225	8,558
				1,155,720	Home Depot Inc.	3.250%	4/15/32	15,155	14,009
Consumer Discretionary (2.6%)					Home Depot Inc.	4.500%	9/15/32	10,720	10,933
Alibaba Group Holding Ltd.	2.125%	2/9/31	13,489	11,171	Honda Motor Co. Ltd.	2.967%	3/10/32	10,450	9,553
Amazon.com Inc.	3.450%	4/13/29	6,535	6,331	Hyatt Hotels Corp.	5.750%	4/23/30	3,950	4,090
Amazon.com Inc.	4.650%	12/1/29	7,157	7,341	JD.com Inc.	3.375%	1/14/30	5,890	5,330
Amazon.com Inc.	1.500%	6/3/30	18,051	15,292	2 Johns Hopkins University	4.705%	7/1/32	3,808	3,888
Amazon.com Inc.	2.100%	5/12/31	32,763	28,258	Lear Corp.	4.250%	5/15/29	3,085	2,968
Amazon.com Inc.	3.600%	4/13/32	15,322	14,585	Lear Corp.	3.500%	5/30/30	3,935	3,522
Amazon.com Inc.	4.700%	12/1/32	27,240	27,986	Leggett & Platt Inc.	4.400%	3/15/29	4,727	4,581
2 American Honda Finance Corp.	2.250%	1/12/29	4,406	3,980	Lowe's Cos. Inc.	3.650%	4/5/29	15,657	15,094
American Honda Finance Corp.	4.600%	4/17/30	6,160	6,163	Lowe's Cos. Inc.	4.500%	4/15/30	5,200	5,175
2 American Honda Finance Corp.	1.800%	1/13/31	5,210	4,407	Lowe's Cos. Inc.	1.700%	10/15/30	7,778	6,467
Aptiv plc	4.350%	3/15/29	2,355	2,298	Lowe's Cos. Inc.	2.625%	4/1/31	14,779	12,952
Aptiv plc	3.250%	3/1/32	4,660	4,120	Lowe's Cos. Inc.	3.750%	4/1/32	18,300	17,115
AutoNation Inc.	4.750%	6/1/30	4,162	4,017	Lowe's Cos. Inc.	5.150%	7/1/33	15,170	15,594
AutoNation Inc.	2.400%	8/1/31	3,522	2,837	Magna International Inc.	5.500%	3/21/33	4,120	4,365
AutoNation Inc.	3.850%	3/1/32	8,590	7,648	Marriott International Inc.	4.900%	4/15/29	8,615	8,670

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Marriott International Inc.	4.625%	6/15/30	8,574	8,430	Altria Group Inc.	3.400%	5/6/30	9,072	8,287
² Marriott International Inc.	2.850%	4/15/31	10,446	9,060	Altria Group Inc.	2.450%	2/4/32	13,910	11,364
² Marriott International Inc.	3.500%	10/15/32	11,190	9,978	Altria Group Inc.	6.875%	11/1/33	2,500	2,752
² Marriott International Inc.	2.750%	10/15/33	1,660	1,370	Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	29,324	29,815
Masco Corp.	2.000%	10/1/30	3,049	2,521	Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	23,713	22,601
Masco Corp.	2.000%	2/15/31	4,713	3,881	Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	4,849	5,044
² McDonald's Corp.	2.625%	9/1/29	8,856	8,106	Archer-Daniels-Midland Co.	3.250%	3/27/30	5,642	5,269
² McDonald's Corp.	2.125%	3/1/30	5,953	5,203	Archer-Daniels-Midland Co.	2.900%	3/1/32	7,160	6,367
² McDonald's Corp.	3.600%	7/1/30	8,028	7,619	Avery Dennison Corp.	4.875%	12/6/28	5,581	5,652
² McDonald's Corp.	4.600%	9/9/32	5,130	5,197	Avery Dennison Corp.	2.650%	4/30/30	5,814	5,141
McDonald's Corp.	4.950%	8/14/33	5,100	5,242	Avery Dennison Corp.	5.750%	3/15/33	6,000	6,351
MDC Holdings Inc.	3.850%	1/15/30	2,285	2,096	BAT Capital Corp.	3.462%	9/6/29	5,209	4,795
MDC Holdings Inc.	2.500%	1/15/31	4,825	3,958	BAT Capital Corp.	4.906%	4/2/30	6,416	6,311
⁴ Mercedes-Benz Finance North America LLC	3.100%	8/15/29	12,500	11,569	BAT Capital Corp.	6.343%	8/2/30	8,755	9,200
Mercedes-Benz Finance North America LLC	8.500%	1/18/31	5,020	6,294	BAT Capital Corp.	2.726%	3/25/31	13,710	11,501
⁴ Mercedes-Benz Finance North America LLC	2.450%	3/2/31	3,000	2,600	BAT Capital Corp.	4.742%	3/16/32	8,315	7,983
Mohawk Industries Inc.	3.625%	5/15/30	4,475	4,140	BAT Capital Corp.	7.750%	10/19/32	3,980	4,490
NIKE Inc.	2.850%	3/27/30	10,942	10,063	BAT Capital Corp.	6.421%	8/2/33	15,695	16,434
NVR Inc.	3.000%	5/15/30	4,727	4,212	BAT International Finance plc	5.931%	2/2/29	3,000	3,118
O'Reilly Automotive Inc.	3.900%	6/1/29	4,533	4,378	Brown-Forman Corp.	4.750%	4/15/33	5,250	5,350
O'Reilly Automotive Inc.	4.200%	4/1/30	9,415	9,085	Bunge Ltd. Finance Corp.	2.750%	5/14/31	8,070	7,023
O'Reilly Automotive Inc.	4.700%	6/15/32	6,335	6,269	Campbell Soup Co.	2.375%	4/24/30	8,895	7,712
Owens Corning	3.950%	8/15/29	4,175	3,981	Church & Dwight Co. Inc.	5.600%	11/15/32	8,200	8,796
Owens Corning	3.875%	6/1/30	2,544	2,391	Clorox Co.	4.400%	5/1/29	4,153	4,112
Polaris Inc.	6.950%	3/15/29	4,000	4,250	Clorox Co.	1.800%	5/15/30	5,485	4,580
PulteGroup Inc.	6.375%	5/15/33	3,500	3,827	Clorox Co.	4.600%	5/1/32	4,728	4,712
Ralph Lauren Corp.	2.950%	6/15/30	6,875	6,254	Coca-Cola Co.	2.125%	9/6/29	4,657	4,207
Ross Stores Inc.	1.875%	4/15/31	3,150	2,595	Coca-Cola Co.	3.450%	3/25/30	11,306	10,852
Sands China Ltd.	3.100%	3/8/29	5,390	4,678	Coca-Cola Co.	1.650%	6/1/30	14,899	12,766
Sands China Ltd.	4.625%	6/18/30	5,775	5,261	Coca-Cola Co.	2.000%	3/5/31	3,225	2,784
Sands China Ltd.	3.500%	8/8/31	4,955	4,127	Coca-Cola Co.	1.375%	3/15/31	22,289	18,392
Stanley Black & Decker Inc.	2.300%	3/15/30	4,858	4,135	Coca-Cola Co.	2.250%	1/5/32	10,050	8,781
Stanley Black & Decker Inc.	3.000%	5/15/32	2,810	2,429	Coca-Cola Femsa SAB de CV	2.750%	1/22/30	8,905	7,994
Starbucks Corp.	2.250%	3/12/30	10,185	8,945	Coca-Cola Femsa SAB de CV	1.850%	9/1/32	4,365	3,472
Starbucks Corp.	2.550%	11/15/30	15,624	13,816	Colgate-Palmolive Co.	3.250%	8/15/32	5,355	4,974
Starbucks Corp.	3.000%	2/14/32	6,519	5,844	Colgate-Palmolive Co.	4.600%	3/1/33	5,240	5,448
Starbucks Corp.	4.800%	2/15/33	5,000	5,103	Constellation Brands Inc.	3.150%	8/1/29	7,088	6,593
Tapestry Inc.	7.700%	11/27/30	7,000	7,381	Constellation Brands Inc.	2.875%	5/1/30	901	807
² Tapestry Inc.	3.050%	3/15/32	3,460	2,805	Constellation Brands Inc.	2.250%	8/1/31	7,047	5,928
Tapestry Inc.	7.850%	11/27/33	10,500	11,212	Constellation Brands Inc.	4.750%	5/9/32	9,521	9,494
TJX Cos. Inc.	3.875%	4/15/30	6,268	6,059	Constellation Brands Inc.	4.900%	5/1/33	6,555	6,596
Toll Brothers Finance Corp.	3.800%	11/1/29	3,455	3,236	Costco Wholesale Corp.	1.600%	4/20/30	18,313	15,692
Toyota Motor Corp.	2.760%	7/2/29	4,770	4,470	Costco Wholesale Corp.	1.750%	4/20/32	7,255	6,034
Toyota Motor Corp.	5.123%	7/13/33	7,885	8,501	Diageo Capital plc	2.375%	10/24/29	9,097	8,199
² Toyota Motor Credit Corp.	3.650%	1/8/29	4,150	4,049	Diageo Capital plc	2.000%	4/29/30	3,645	3,155
² Toyota Motor Credit Corp.	4.450%	6/29/29	6,357	6,388	Diageo Capital plc	2.125%	4/29/32	3,735	3,119
² Toyota Motor Credit Corp.	2.150%	2/13/30	7,619	6,729	Diageo Capital plc	5.500%	1/24/33	10,375	11,044
² Toyota Motor Credit Corp.	3.375%	4/1/30	10,407	9,787	Dollar General Corp.	3.500%	4/3/30	10,920	10,064
Toyota Motor Credit Corp.	4.550%	5/17/30	5,036	5,073	Dollar General Corp.	5.000%	11/1/32	4,724	4,715
Toyota Motor Credit Corp.	5.550%	11/20/30	7,350	7,743	Dollar General Corp.	5.450%	7/5/33	7,395	7,540
² Toyota Motor Credit Corp.	1.650%	1/10/31	4,560	3,797	Dollar Tree Inc.	2.650%	12/1/31	6,600	5,605
Toyota Motor Credit Corp.	1.900%	9/12/31	5,005	4,171	Estee Lauder Cos. Inc.	2.375%	12/1/29	6,206	5,527
² Toyota Motor Credit Corp.	2.400%	1/13/32	4,020	3,449	Estee Lauder Cos. Inc.	2.600%	4/15/30	10,292	9,119
Toyota Motor Credit Corp.	4.700%	1/12/33	4,057	4,166	Estee Lauder Cos. Inc.	1.950%	3/15/31	5,192	4,349
Tractor Supply Co.	1.750%	11/1/30	5,165	4,236	Estee Lauder Cos. Inc.	4.650%	5/15/33	5,550	5,583
Tractor Supply Co.	5.250%	5/15/33	6,080	6,239	Flowers Foods Inc.	2.400%	3/15/31	4,124	3,470
VF Corp.	2.950%	4/23/30	6,320	5,281	General Mills Inc.	2.875%	4/15/30	6,090	5,503
Whirlpool Corp.	4.750%	2/26/29	7,818	7,786	General Mills Inc.	4.950%	3/29/33	13,435	13,621
Whirlpool Corp.	2.400%	5/15/31	1,338	1,122	Haleon US Capital LLC	3.375%	3/24/29	7,925	7,499
Whirlpool Corp.	4.700%	5/14/32	2,292	2,225	Haleon US Capital LLC	3.625%	3/24/32	16,455	15,192
Whirlpool Corp.	5.500%	3/1/33	3,000	3,062	Hershey Co.	2.450%	11/15/29	2,900	2,624
² Yale University	1.482%	4/15/30	9,640	8,038	Hershey Co.	1.700%	6/1/30	1,785	1,518
				997,211	Hershey Co.	4.500%	5/4/33	2,650	2,666
Consumer Staples (2.8%)					Hormel Foods Corp.	1.800%	6/11/30	10,107	8,597
Ahold Finance USA LLC	6.875%	5/1/29	4,550	5,038	Ingredion Inc.	2.900%	6/1/30	3,911	3,488
Altria Group Inc.	4.800%	2/14/29	2,676	2,670	J M Smucker Co.	2.375%	3/15/30	6,480	5,600
					J M Smucker Co.	2.125%	3/15/32	5,000	4,055

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JBS USA LUX SA	5.500%	1/15/30	10,645	10,432	Walmart Inc.	4.000%	4/15/30	2,305	2,300
JBS USA LUX SA	3.750%	12/1/31	7,175	6,173	Walmart Inc.	1.800%	9/22/31	5,245	4,448
JBS USA LUX SA	3.625%	1/15/32	5,090	4,344	Walmart Inc.	4.150%	9/9/32	5,366	5,366
JBS USA LUX SA	5.750%	4/1/33	24,555	24,256	Walmart Inc.	4.100%	4/15/33	19,568	19,335
Kellanova	2.100%	6/1/30	3,325	2,857					
² Kellanova	7.450%	4/1/31	5,197	5,952					
Kenvue Inc.	5.000%	3/22/30	6,505	6,728					
Kenvue Inc.	4.900%	3/22/33	12,000	12,359					
Keurig Dr Pepper Inc.	3.950%	4/15/29	11,465	11,173	Energy (2.6%)				
Keurig Dr Pepper Inc.	3.200%	5/1/30	6,506	5,981	Apache Corp.	4.375%	10/15/28	717	680
Keurig Dr Pepper Inc.	2.250%	3/15/31	3,260	2,785	Apache Corp.	4.250%	1/15/30	4,429	4,169
Keurig Dr Pepper Inc.	4.050%	4/15/32	11,709	11,270	Baker Hughes Holdings LLC	3.138%	11/7/29	4,970	4,621
Kimberly-Clark Corp.	3.950%	11/1/28	2,772	2,734	Baker Hughes Holdings LLC	4.486%	5/1/30	7,375	7,387
Kimberly-Clark Corp.	3.200%	4/25/29	5,795	5,494	Boardwalk Pipelines LP	4.800%	5/3/29	3,893	3,823
Kimberly-Clark Corp.	3.100%	3/26/30	4,697	4,382	Boardwalk Pipelines LP	3.400%	2/15/31	2,993	2,680
Kimberly-Clark Corp.	2.000%	11/2/31	5,030	4,255	Boardwalk Pipelines LP	3.600%	9/1/32	2,463	2,187
Kraft Heinz Foods Co.	3.750%	4/1/30	6,082	5,809	BP Capital Markets America Inc.	3.633%	4/6/30	14,422	13,819
Kraft Heinz Foods Co.	4.250%	3/1/31	10,539	10,327	BP Capital Markets America Inc.	1.749%	8/10/30	6,466	5,480
² Kroger Co.	4.500%	1/15/29	6,406	6,368	BP Capital Markets America Inc.	2.721%	1/12/32	19,774	17,251
Kroger Co.	7.700%	6/1/29	1,000	1,131	BP Capital Markets America Inc.	4.812%	2/13/33	18,850	19,022
Kroger Co.	2.200%	5/1/30	11,823	10,124	BP Capital Markets America Inc.	4.893%	9/11/33	13,280	13,518
Kroger Co.	1.700%	1/15/31	4,892	3,960	Burlington Resources LLC	7.200%	8/15/31	1,320	1,526
McCormick & Co. Inc.	1.850%	2/15/31	6,151	5,061	Canadian Natural Resources Ltd.	2.950%	7/15/30	7,450	6,561
McCormick & Co. Inc.	4.950%	4/15/33	3,000	3,012	Canadian Natural Resources Ltd.	7.200%	1/15/32	225	250
Mondelez International Inc.	2.750%	4/13/30	8,968	8,102	Canadian Natural Resources Ltd.	6.450%	6/30/33	2,903	3,116
Mondelez International Inc.	1.500%	2/4/31	4,138	3,373	Cenovus Energy Inc.	2.650%	1/15/32	4,300	3,568
Mondelez International Inc.	3.000%	3/17/32	7,653	6,791	Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	11,301	10,688
Mondelez International Inc.	1.875%	10/15/32	5,625	4,584	Cheniere Energy Partners LP	4.500%	10/1/29	6,171	5,895
PepsiCo Inc.	7.000%	3/1/29	975	1,094	Cheniere Energy Partners LP	4.000%	3/1/31	15,740	14,317
PepsiCo Inc.	2.625%	7/29/29	8,928	8,231	Cheniere Energy Partners LP	3.250%	1/31/32	15,725	13,402
PepsiCo Inc.	2.750%	3/19/30	16,370	15,035	⁴ Cheniere Energy Partners LP	5.950%	6/30/33	12,079	12,399
PepsiCo Inc.	1.625%	5/1/30	17,143	14,609	Chevron Corp.	2.236%	5/11/30	12,958	11,479
PepsiCo Inc.	1.950%	10/21/31	9,813	8,329	Chevron USA Inc.	3.250%	10/15/29	4,505	4,280
PepsiCo Inc.	3.900%	7/18/32	16,249	15,917	CNOOC Finance 2013 Ltd.	2.875%	9/30/29	3,488	3,196
Philip Morris International Inc.	3.375%	8/15/29	6,106	5,721	CNOOC Petroleum North America ULC	7.875%	3/15/32	3,455	4,158
Philip Morris International Inc.	5.625%	11/17/29	10,138	10,634	ConocoPhillips	2.400%	2/15/31	4,590	3,915
Philip Morris International Inc.	5.125%	2/15/30	18,060	18,382	ConocoPhillips	5.900%	10/15/32	1,355	1,488
Philip Morris International Inc.	2.100%	5/1/30	8,499	7,313	ConocoPhillips Co.	6.950%	4/15/29	10,767	12,003
Philip Morris International Inc.	5.500%	9/7/30	2,329	2,416	ConocoPhillips Co.	5.050%	9/15/33	11,200	11,524
Philip Morris International Inc.	1.750%	11/1/30	2,552	2,102	Coterra Energy Inc.	4.375%	3/15/29	6,175	6,002
Philip Morris International Inc.	5.750%	11/1/32	11,500	12,074	DCP Midstream Operating LP	5.125%	5/15/29	4,076	4,075
Philip Morris International Inc.	5.375%	2/15/33	29,040	29,801	DCP Midstream Operating LP	3.250%	2/15/32	5,824	5,055
Philip Morris International Inc.	5.625%	9/7/33	4,364	4,565	Devon Energy Corp.	4.500%	1/15/30	5,142	4,939
Pilgrim's Pride Corp.	4.250%	4/15/31	8,598	7,768	Devon Energy Corp.	7.875%	9/30/31	3,200	3,730
Pilgrim's Pride Corp.	3.500%	3/1/32	9,346	7,918	Devon Energy Corp.	7.950%	4/15/32	2,114	2,460
Pilgrim's Pride Corp.	6.250%	7/1/33	6,245	6,426	Diamondback Energy Inc.	3.500%	12/1/29	8,608	7,999
Procter & Gamble Co.	3.000%	3/25/30	9,379	8,784	Diamondback Energy Inc.	3.125%	3/24/31	10,852	9,656
Procter & Gamble Co.	1.200%	10/29/30	17,355	14,366	Diamondback Energy Inc.	6.250%	3/15/33	7,265	7,778
Procter & Gamble Co.	1.950%	4/23/31	4,898	4,241	Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	4,225	3,791
Procter & Gamble Co.	2.300%	2/1/32	3,535	3,122	Enbridge Inc.	3.125%	11/15/29	8,808	8,058
Procter & Gamble Co.	4.050%	1/26/33	5,450	5,461	Enbridge Inc.	6.200%	11/15/30	6,190	6,625
Sysco Corp.	5.750%	1/17/29	2,500	2,608	Enbridge Inc.	5.700%	3/8/33	23,385	24,320
Sysco Corp.	2.400%	2/15/30	7,005	6,174	Enbridge Inc.	2.500%	8/1/33	7,890	6,459
Sysco Corp.	5.950%	4/1/30	6,328	6,735	Energy Transfer LP	5.250%	4/15/29	10,975	11,062
Sysco Corp.	2.450%	12/14/31	3,955	3,347	Energy Transfer LP	4.150%	9/15/29	3,700	3,528
Sysco Corp.	6.000%	1/17/34	2,000	2,164	Energy Transfer LP	3.750%	5/15/30	13,704	12,720
Target Corp.	3.375%	4/15/29	10,795	10,795	Energy Transfer LP	6.400%	12/1/30	2,670	2,856
Target Corp.	2.350%	2/15/30	4,892	4,375	Energy Transfer LP	5.750%	2/15/33	15,126	15,631
Target Corp.	2.650%	9/15/30	402	360	Energy Transfer LP	6.550%	12/1/33	9,965	10,823
Target Corp.	4.500%	9/15/32	8,925	9,017	Enterprise Products Operating LLC	3.125%	7/31/29	11,059	10,343
Target Corp.	4.400%	1/15/33	5,000	5,046	Enterprise Products Operating LLC	2.800%	1/31/30	10,055	9,103
Tyson Foods Inc.	4.350%	3/1/29	7,138	6,939	Enterprise Products Operating LLC	5.350%	1/31/33	8,855	9,284
Unilever Capital Corp.	2.125%	9/6/29	10,398	9,276	² Enterprise Products Operating LLC	6.875%	3/1/33	4,139	4,762
Unilever Capital Corp.	1.375%	9/14/30	4,523	3,752	EOG Resources Inc.	4.375%	4/15/30	6,876	6,856
Unilever Capital Corp.	1.750%	8/12/31	7,650	6,359	EQT Corp.	5.000%	1/15/29	5,125	5,088
Unilever Capital Corp.	5.900%	11/15/32	2,735	3,048	EQT Corp.	7.000%	2/1/30	9,196	9,867
Unilever Capital Corp.	5.000%	12/8/33	9,825	10,214	Exxon Mobil Corp.	2.440%	8/16/29	8,018	7,295
Walmart Inc.	3.250%	7/8/29	11,623	11,163	Exxon Mobil Corp.	3.482%	3/19/30	16,725	15,906
Walmart Inc.	2.375%	9/24/29	10,818	9,858	Exxon Mobil Corp.	2.610%	10/15/30	14,515	12,966

1,051,535

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Halliburton Co.	2.920%	3/1/30	5,308	4,776	² Williams Cos. Inc.	7.500%	1/15/31	1,401	1,580
Helmerich & Payne Inc.	2.900%	9/29/31	4,420	3,710	Williams Cos. Inc.	2.600%	3/15/31	12,032	10,301
Hess Corp.	7.300%	8/15/31	4,936	5,702	Williams Cos. Inc.	8.750%	3/15/32	3,139	3,808
Hess Corp.	7.125%	3/15/33	6,253	7,236	Williams Cos. Inc.	4.650%	8/15/32	6,804	6,648
HF Sinclair Corp.	4.500%	10/1/30	3,123	2,919	Williams Cos. Inc.	5.650%	3/15/33	4,620	4,830
Kinder Morgan Energy Partners LP	7.750%	3/15/32	330	375					
Kinder Morgan Energy Partners LP	7.300%	8/15/33	309	351					
Kinder Morgan Inc.	2.000%	2/15/31	7,210	5,991	Financials (12.0%)				965,592
Kinder Morgan Inc.	7.800%	8/1/31	1,300	1,488	AerCap Ireland Capital DAC	6.150%	9/30/30	7,540	7,955
Kinder Morgan Inc.	4.800%	2/1/33	5,755	5,553	AerCap Ireland Capital DAC	3.300%	1/30/32	34,241	29,819
Kinder Morgan Inc.	5.200%	6/1/33	19,253	19,149	AerCap Ireland Capital DAC	3.400%	10/29/33	12,421	10,672
Magellan Midstream Partners LP	3.250%	6/1/30	5,006	4,543	Affiliated Managers Group Inc.	3.300%	6/15/30	7,842	6,971
Marathon Oil Corp.	6.800%	3/15/32	4,696	5,085	Aflac Inc.	3.600%	4/1/30	10,542	9,962
MPLX LP	4.800%	2/15/29	6,825	6,782	Air Lease Corp.	3.250%	10/1/29	4,130	3,736
MPLX LP	2.650%	8/15/30	12,158	10,503	² Air Lease Corp.	3.000%	2/1/30	5,018	4,450
MPLX LP	4.950%	9/1/32	8,475	8,303	Air Lease Corp.	3.125%	12/1/30	3,893	3,409
MPLX LP	5.000%	3/1/33	9,310	9,130	² Air Lease Corp.	2.875%	1/15/32	4,135	3,505
NOV Inc.	3.600%	12/1/29	3,014	2,787	Alleghany Corp.	3.625%	5/15/30	4,635	4,384
Occidental Petroleum Corp.	8.875%	7/15/30	8,366	9,786	Allstate Corp.	1.450%	12/15/30	4,872	3,941
Occidental Petroleum Corp.	6.625%	9/1/30	12,023	12,799	Allstate Corp.	5.250%	3/30/33	5,793	5,918
Occidental Petroleum Corp.	6.125%	1/1/31	9,684	10,073	Allstate Corp.	5.350%	6/1/33	1,813	1,860
Occidental Petroleum Corp.	7.500%	5/1/31	7,392	8,292	Ally Financial Inc.	6.848%	1/3/30	6,140	6,314
Occidental Petroleum Corp.	7.875%	9/15/31	4,028	4,576	² Ally Financial Inc.	8.000%	11/1/31	19,787	21,675
ONEOK Inc.	4.350%	3/15/29	10,680	10,377	American Express Co.	6.489%	10/30/31	8,405	9,113
ONEOK Inc.	3.400%	9/1/29	7,110	6,551	American Express Co.	4.989%	5/26/33	6,969	6,951
ONEOK Inc.	3.100%	3/15/30	4,320	3,881	American Express Co.	4.420%	8/3/33	15,761	15,178
ONEOK Inc.	5.800%	11/1/30	4,000	4,162	American Express Co.	5.043%	5/1/34	11,115	11,099
ONEOK Inc.	6.350%	1/15/31	1,420	1,516	American Express Co.	5.625%	7/28/34	3,520	3,643
ONEOK Inc.	6.100%	11/15/32	8,030	8,533	American Financial Group Inc.	5.250%	4/2/30	3,062	3,070
ONEOK Inc.	6.050%	9/1/33	12,755	13,500	American International Group Inc.	3.400%	6/30/30	4,148	3,816
Ovintiv Inc.	7.200%	11/1/31	2,745	2,983	American International Group Inc.	5.125%	3/27/33	6,061	6,152
Ovintiv Inc.	7.375%	11/1/31	4,815	5,306	Ameriprise Financial Inc.	4.500%	5/13/32	4,480	4,449
Ovintiv Inc.	6.250%	7/15/33	5,311	5,495	Ameriprise Financial Inc.	5.150%	5/15/33	6,015	6,206
Patterson-UTI Energy Inc.	5.150%	11/15/29	2,900	2,772	Aon Corp.	4.500%	12/15/28	1,970	1,947
Patterson-UTI Energy Inc.	7.150%	10/1/33	3,322	3,522	Aon Corp.	3.750%	5/2/29	6,360	6,086
Phillips 66	2.150%	12/15/30	8,138	6,863	Aon Corp.	2.800%	5/15/30	12,255	10,870
Phillips 66 Co.	3.150%	12/15/29	6,790	6,249	Aon Corp.	2.600%	12/2/31	6,457	5,468
Phillips 66 Co.	5.300%	6/30/33	4,320	4,442	Aon Corp.	5.000%	9/12/32	5,330	5,337
Pioneer Natural Resources Co.	1.900%	8/15/30	11,659	9,909	Aon Corp.	5.350%	2/28/33	3,367	3,459
Pioneer Natural Resources Co.	2.150%	1/15/31	9,184	7,818	Apollo Global Management Inc.	6.375%	11/15/33	4,095	4,409
Plains All American Pipeline LP	3.550%	12/15/29	7,365	6,781	Ares Capital Corp.	3.200%	11/15/31	6,965	5,829
Plains All American Pipeline LP	3.800%	9/15/30	5,786	5,329	Arthur J Gallagher & Co.	2.400%	11/9/31	3,646	3,011
Sabine Pass Liquefaction LLC	4.500%	5/15/30	21,013	20,566	Arthur J Gallagher & Co.	5.500%	3/2/33	4,665	4,751
Schlumberger Investment SA	2.650%	6/26/30	14,373	12,913	Assurant Inc.	3.700%	2/22/30	3,045	2,743
Schlumberger Investment SA	4.850%	5/15/33	2,330	2,367	Assured Guaranty US Holdings Inc.	3.150%	6/15/31	4,300	3,801
Shell International Finance BV	2.375%	11/7/29	14,156	12,741	Athene Holding Ltd.	6.150%	4/3/30	3,511	3,628
Shell International Finance BV	2.750%	4/6/30	14,431	13,198	Athene Holding Ltd.	3.500%	1/15/31	7,633	6,723
Suncor Energy Inc.	7.150%	2/1/32	4,705	5,264	AXA SA	8.600%	12/15/30	5,721	6,883
Targa Resources Corp.	6.150%	3/1/29	8,330	8,721	AXIS Specialty Finance LLC	3.900%	7/15/29	1,660	1,572
Targa Resources Corp.	4.200%	2/1/33	7,100	6,537	² AXIS Specialty Finance LLC	4.900%	1/15/40	3,467	2,885
Targa Resources Corp.	6.125%	3/15/33	9,850	10,388	Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	6,195	6,748
Targa Resources Partners LP	6.875%	1/15/29	5,100	5,267	Banco Santander SA	3.306%	6/27/29	8,756	8,084
Targa Resources Partners LP	5.500%	3/1/30	7,000	6,993	Banco Santander SA	3.490%	5/28/30	8,766	7,895
Targa Resources Partners LP	4.875%	2/1/31	8,300	8,058	Banco Santander SA	2.749%	12/3/30	7,279	6,044
Targa Resources Partners LP	4.000%	1/15/32	8,195	7,468	Banco Santander SA	2.958%	3/25/31	8,348	7,181
Tosco Corp.	8.125%	2/15/30	3,379	3,978	Banco Santander SA	3.225%	11/22/32	8,360	6,996
TotalEnergies Capital International SA	3.455%	2/19/29	9,355	9,024	Banco Santander SA	6.921%	8/8/33	17,815	19,004
TotalEnergies Capital International SA	2.829%	1/10/30	5,774	5,311	Banco Santander SA	6.938%	11/7/33	10,090	11,224
TransCanada PipeLines Ltd.	4.100%	4/15/30	12,875	12,250	² Bank of America Corp.	3.974%	2/7/30	26,889	25,493
TransCanada PipeLines Ltd.	2.500%	10/12/31	8,201	6,864	² Bank of America Corp.	3.194%	7/23/30	11,135	10,098
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	10,793	9,798	² Bank of America Corp.	2.884%	10/22/30	9,173	8,146
Valero Energy Corp.	2.800%	12/1/31	8,593	7,318	² Bank of America Corp.	2.496%	2/13/31	33,842	29,085
Valero Energy Corp.	7.500%	4/15/32	3,200	3,696	² Bank of America Corp.	2.592%	4/29/31	22,241	19,154
Western Midstream Operating LP	4.750%	8/15/28	847	828	² Bank of America Corp.	1.898%	7/23/31	18,005	14,706
Western Midstream Operating LP	4.050%	2/1/30	10,591	9,918	² Bank of America Corp.	1.922%	10/24/31	21,706	17,629
Western Midstream Operating LP	6.150%	4/1/33	6,261	6,505	² Bank of America Corp.	2.651%	3/11/32	15,600	13,184
Williams Cos. Inc.	3.500%	11/15/30	9,945	9,117	² Bank of America Corp.	2.687%	4/22/32	51,600	43,570
					Bank of America Corp.	2.299%	7/21/32	42,729	34,902
					Bank of America Corp.	2.572%	10/20/32	19,426	16,115
					² Bank of America Corp.	2.972%	2/4/33	43,229	36,734

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Bank of America Corp.	4.571%	4/27/33	27,099	25,849	Charles Schwab Corp.	5.853%	5/19/34	9,092	9,372
²	Bank of America Corp.	5.015%	7/22/33	32,131	31,766	Charles Schwab Corp.	6.136%	8/24/34	11,135	11,759
	Bank of America Corp.	5.288%	4/25/34	44,522	44,647	Chubb INA Holdings Inc.	1.375%	9/15/30	13,188	10,869
	Bank of America Corp.	5.872%	9/15/34	31,011	32,496	CI Financial Corp.	3.200%	12/17/30	9,275	7,333
	Bank of America Corp.	2.482%	9/21/36	18,478	14,661	² Citigroup Inc.	3.980%	3/20/30	25,687	24,370
	Bank of America Corp.	3.846%	3/8/37	19,687	17,290	² Citigroup Inc.	2.976%	11/5/30	16,922	15,085
	Bank of Montreal	3.088%	1/10/37	9,494	7,711	² Citigroup Inc.	2.666%	1/29/31	22,323	19,377
²	Bank of New York Mellon Corp.	3.850%	4/28/28	290	283	² Citigroup Inc.	4.412%	3/31/31	50,722	48,570
²	Bank of New York Mellon Corp.	1.650%	7/14/28	970	854	² Citigroup Inc.	2.572%	6/3/31	28,532	24,374
²	Bank of New York Mellon Corp.	3.300%	8/23/29	12,768	11,955	Citigroup Inc.	2.561%	5/1/32	3,120	2,604
²	Bank of New York Mellon Corp.	1.800%	7/28/31	2,270	1,854	Citigroup Inc.	6.625%	6/15/32	4,445	4,838
	Bank of New York Mellon Corp.	2.500%	1/26/32	4,390	3,753	Citigroup Inc.	2.520%	11/3/32	10,722	8,848
²	Bank of New York Mellon Corp.	4.289%	6/13/33	10,025	9,562	Citigroup Inc.	3.057%	1/25/33	17,297	14,762
²	Bank of New York Mellon Corp.	5.834%	10/25/33	24,020	25,476	Citigroup Inc.	3.785%	3/17/33	38,096	34,275
	Bank of New York Mellon Corp.	4.706%	2/1/34	6,171	6,034	Citigroup Inc.	4.910%	5/24/33	23,950	23,453
²	Bank of New York Mellon Corp.	4.967%	4/26/34	4,920	4,901	Citigroup Inc.	6.270%	11/17/33	19,150	20,497
²	Bank of New York Mellon Corp.	6.474%	10/25/34	6,600	7,316	Citigroup Inc.	6.174%	5/25/34	35,565	36,887
	Bank of Nova Scotia	4.850%	2/1/30	10,185	10,155	Citizens Financial Group Inc.	2.500%	2/6/30	4,319	3,627
	Bank of Nova Scotia	2.150%	8/1/31	4,680	3,883	Citizens Financial Group Inc.	3.250%	4/30/30	6,674	5,862
	Bank of Nova Scotia	2.450%	2/2/32	5,570	4,668	Citizens Financial Group Inc.	2.638%	9/30/32	2,337	1,803
	Bank of Nova Scotia	4.588%	5/4/37	9,274	8,303	Citizens Financial Group Inc.	5.641%	5/21/37	2,050	1,896
²	BankUnited Inc.	5.125%	6/11/30	2,545	2,326	CME Group Inc.	2.650%	3/15/32	5,075	4,510
	Barclays plc	5.088%	6/20/30	10,879	10,540	CNA Financial Corp.	3.900%	5/1/29	4,377	4,192
	Barclays plc	2.645%	6/24/31	8,058	6,802	CNA Financial Corp.	2.050%	8/15/30	2,725	2,270
	Barclays plc	2.667%	3/10/32	4,177	3,447	CNA Financial Corp.	5.500%	6/15/33	1,933	1,993
	Barclays plc	2.894%	11/24/32	10,560	8,683	CNO Financial Group Inc.	5.250%	5/30/29	3,513	3,477
	Barclays plc	5.746%	8/9/33	5,115	5,160	Comerica Bank	5.332%	8/25/33	4,000	3,691
	Barclays plc	7.437%	11/2/33	19,668	22,042	Comerica Inc.	4.000%	2/1/29	4,097	3,872
	Barclays plc	6.224%	5/9/34	14,765	15,313	Corebridge Financial Inc.	3.850%	4/5/29	8,628	8,144
	Barclays plc	7.119%	6/27/34	11,580	12,325	Corebridge Financial Inc.	3.900%	4/5/32	16,205	14,680
	Barclays plc	6.692%	9/13/34	12,250	13,098	⁴ Corebridge Financial Inc.	6.050%	9/15/33	4,140	4,322
	Barclays plc	3.564%	9/23/35	11,936	10,246	Credit Suisse USA Inc.	7.125%	7/15/32	6,020	6,863
	Berkshire Hathaway Finance Corp.	1.850%	3/12/30	6,318	5,503	Deutsche Bank AG	5.882%	7/8/31	2,563	2,502
	Berkshire Hathaway Finance Corp.	1.450%	10/15/30	4,497	3,791	² Deutsche Bank AG	3.547%	9/18/31	17,501	15,357
	Berkshire Hathaway Finance Corp.	2.875%	3/15/32	7,457	6,727	Deutsche Bank AG	3.729%	1/14/32	9,729	8,156
	BlackRock Inc.	3.250%	4/30/29	11,454	11,014	Deutsche Bank AG	3.035%	5/28/32	997	833
	BlackRock Inc.	2.400%	4/30/30	9,310	8,318	Deutsche Bank AG	3.742%	1/7/33	12,457	10,226
	BlackRock Inc.	1.900%	1/28/31	7,016	5,917	Deutsche Bank AG	7.079%	2/10/34	12,285	12,622
	BlackRock Inc.	2.100%	2/25/32	6,114	5,111	² Discover Bank	2.700%	2/6/30	6,364	5,394
	BlackRock Inc.	4.750%	5/25/33	15,130	15,287	Discover Financial Services	6.700%	11/29/32	6,800	7,116
	Blackstone Private Credit Fund	4.000%	1/15/29	4,527	4,128	Discover Financial Services	7.964%	11/2/34	6,414	7,135
	Brighthouse Financial Inc.	5.625%	5/15/30	2,595	2,629	Enstar Group Ltd.	4.950%	6/1/29	13,435	13,112
	Brookfield Capital Finance LLC	6.087%	6/14/33	9,339	9,747	Enstar Group Ltd.	3.100%	9/1/31	1,586	1,295
	Brookfield Finance Inc.	4.850%	3/29/29	8,175	8,133	Equitable Holdings Inc.	5.594%	1/11/33	4,220	4,343
	Brookfield Finance Inc.	4.350%	4/15/30	8,412	8,106	Fairfax Financial Holdings Ltd.	4.625%	4/29/30	5,980	5,750
	Brookfield Finance Inc.	2.724%	4/15/31	4,200	3,564	Fairfax Financial Holdings Ltd.	3.375%	3/3/31	4,360	3,835
	Brookfield Finance Inc.	6.350%	1/5/34	4,100	4,362	Fairfax Financial Holdings Ltd.	5.625%	8/16/32	6,355	6,361
	Brown & Brown Inc.	4.500%	3/15/29	2,865	2,792	⁴ Fairfax Financial Holdings Ltd.	6.000%	12/7/33	3,300	3,389
	Brown & Brown Inc.	2.375%	3/15/31	5,924	4,861	Fidelity National Financial Inc.	4.500%	8/15/28	2,696	2,626
	Brown & Brown Inc.	4.200%	3/17/32	7,575	6,933	Fidelity National Financial Inc.	3.400%	6/15/30	7,088	6,358
	Canadian Imperial Bank of Commerce	3.600%	4/7/32	8,747	7,984	Fifth Third Bancorp	4.772%	7/28/30	4,418	4,333
	Canadian Imperial Bank of Commerce	6.092%	10/3/33	7,960	8,496	Fifth Third Bancorp	4.337%	4/25/33	5,415	5,035
	Capital One Financial Corp.	3.273%	3/1/30	15,175	13,537	First American Financial Corp.	4.000%	5/15/30	4,277	3,863
	Capital One Financial Corp.	5.247%	7/26/30	669	657	First American Financial Corp.	2.400%	8/15/31	5,177	4,091
²	Capital One Financial Corp.	7.624%	10/30/31	5,600	6,144	² First Horizon Bank	5.750%	5/1/30	5,000	4,720
	Capital One Financial Corp.	2.359%	7/29/32	8,050	6,112	Franklin Resources Inc.	1.600%	10/30/30	5,077	4,146
	Capital One Financial Corp.	2.618%	11/2/32	4,415	3,554	FS KKR Capital Corp.	7.875%	1/15/29	1,565	1,660
	Capital One Financial Corp.	5.268%	5/10/33	6,268	6,151	GATX Corp.	4.700%	4/1/29	2,360	2,339
	Capital One Financial Corp.	5.817%	2/1/34	20,762	20,678	GATX Corp.	4.000%	6/30/30	5,336	5,012
	Capital One Financial Corp.	6.377%	6/8/34	15,496	15,971	GATX Corp.	4.900%	3/15/33	3,275	3,212
	Choe Global Markets Inc.	1.625%	12/15/30	4,280	3,523	GATX Corp.	5.450%	9/15/33	6,000	6,042
	Charles Schwab Corp.	4.000%	2/1/29	8,504	8,260	GE Capital Funding LLC	4.550%	5/15/32	5,539	5,434
	Charles Schwab Corp.	3.250%	5/22/29	7,971	7,470	Globe Life Inc.	2.150%	8/15/30	4,368	3,659
	Charles Schwab Corp.	2.750%	10/1/29	5,674	5,109	Goldman Sachs Group Inc.	2.600%	2/7/30	4,850	4,260
	Charles Schwab Corp.	4.625%	3/22/30	2,270	2,280	Goldman Sachs Group Inc.	3.800%	3/15/30	20,350	19,131
	Charles Schwab Corp.	2.300%	5/13/31	15,299	12,789	Goldman Sachs Group Inc.	1.992%	1/27/32	20,015	16,199
	Charles Schwab Corp.	2.900%	3/3/32	10,227	8,819	Goldman Sachs Group Inc.	2.615%	4/22/32	40,625	34,100
						Goldman Sachs Group Inc.	2.383%	7/21/32	33,702	27,711
						Goldman Sachs Group Inc.	2.650%	10/21/32	30,500	25,416

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Goldman Sachs Group Inc.	6.125%	2/15/33	5,507	6,053	Marsh & McLennan Cos. Inc.	4.375%	3/15/29	15,404	15,341
Goldman Sachs Group Inc.	3.102%	2/24/33	29,740	25,541	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	6,958	6,011
Goldman Sachs Group Inc.	6.561%	10/24/34	5,220	5,746	Marsh & McLennan Cos. Inc.	2.375%	12/15/31	4,410	3,757
Hanover Insurance Group Inc.	2.500%	9/1/30	3,223	2,649	Marsh & McLennan Cos. Inc.	5.750%	11/1/32	5,030	5,419
Hartford Financial Services Group Inc.	2.800%	8/19/29	4,935	4,485	Marsh & McLennan Cos. Inc.	5.400%	9/15/33	5,245	5,536
HSBC Holdings plc	4.950%	3/31/30	23,742	23,536	Mastercard Inc.	2.950%	6/1/29	12,429	11,702
2 HSBC Holdings plc	3.973%	5/22/30	27,325	25,535	Mastercard Inc.	3.350%	3/26/30	14,670	13,986
2 HSBC Holdings plc	2.848%	6/4/31	14,398	12,395	Mastercard Inc.	1.900%	3/15/31	2,880	2,462
2 HSBC Holdings plc	2.357%	8/18/31	14,545	12,073	Mastercard Inc.	2.000%	11/18/31	7,078	5,980
HSBC Holdings plc	2.804%	5/24/32	15,949	13,311	Mastercard Inc.	4.850%	3/9/33	6,925	7,159
HSBC Holdings plc	2.871%	11/22/32	23,909	19,898	MetLife Inc.	4.550%	3/23/30	7,195	7,243
HSBC Holdings plc	4.762%	3/29/33	14,778	13,773	MetLife Inc.	6.500%	12/15/32	5,477	6,220
HSBC Holdings plc	5.402%	8/11/33	24,917	25,036	MetLife Inc.	5.375%	7/15/33	8,200	8,554
HSBC Holdings plc	8.113%	11/3/33	13,425	15,467	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	14,921	14,251
HSBC Holdings plc	6.254%	3/9/34	14,429	15,286	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	16,106	14,808
HSBC Holdings plc	6.547%	6/20/34	20,433	21,388	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	9,200	8,057
HSBC Holdings plc	7.399%	11/13/34	14,517	15,938	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	7,335	6,158
Huntington Bancshares Inc.	2.550%	2/4/30	8,910	7,626	Mitsubishi UFJ Financial Group Inc.	5.475%	2/22/31	185	189
Huntington Bancshares Inc.	5.023%	5/17/33	3,705	3,590	Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	28,618	23,760
Huntington Bancshares Inc.	2.487%	8/15/36	5,854	4,426	Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	4,895	4,197
Huntington National Bank	5.650%	1/10/30	5,165	5,223	Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	4,472	4,271
ING Groep NV	4.050%	4/9/29	6,588	6,368	Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	18,355	18,647
ING Groep NV	2.727%	4/1/32	2,292	1,967	Mitsubishi UFJ Financial Group Inc.	5.441%	2/22/34	17,768	18,349
ING Groep NV	4.252%	3/28/33	10,787	10,103	Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	9,680	9,978
ING Groep NV	6.114%	9/11/34	8,821	9,276	2 Mizuho Financial Group Inc.	3.153%	7/16/30	6,885	6,202
Intercontinental Exchange Inc.	3.100%	9/15/27	1	—	2 Mizuho Financial Group Inc.	2.869%	9/13/30	6,321	5,591
Intercontinental Exchange Inc.	4.350%	6/15/29	14,138	14,081	2 Mizuho Financial Group Inc.	2.591%	5/25/31	3,500	2,999
Intercontinental Exchange Inc.	2.100%	6/15/30	14,756	12,751	Mizuho Financial Group Inc.	5.739%	5/27/31	4,062	4,181
Intercontinental Exchange Inc.	1.850%	9/15/32	13,972	11,211	2 Mizuho Financial Group Inc.	2.201%	7/10/31	12,493	10,412
Intercontinental Exchange Inc.	4.600%	3/15/33	12,204	12,181	2 Mizuho Financial Group Inc.	1.979%	9/8/31	8,902	7,275
Jackson Financial Inc.	3.125%	11/23/31	4,208	3,534	Mizuho Financial Group Inc.	2.564%	9/13/31	6,418	5,226
Jefferies Financial Group Inc.	4.150%	1/23/30	7,348	6,902	Mizuho Financial Group Inc.	2.260%	7/9/32	1,173	956
Jefferies Financial Group Inc.	2.625%	10/15/31	15,144	12,558	Mizuho Financial Group Inc.	5.669%	9/13/33	7,051	7,280
2 JPMorgan Chase & Co.	4.452%	12/5/29	32,039	31,408	Mizuho Financial Group Inc.	5.754%	5/27/34	8,150	8,457
2 JPMorgan Chase & Co.	3.702%	5/6/30	21,786	20,490	Mizuho Financial Group Inc.	5.748%	7/6/34	10,680	11,073
2 JPMorgan Chase & Co.	4.565%	6/14/30	6,960	6,809	2 Morgan Stanley	4.431%	1/23/30	28,119	27,391
2 JPMorgan Chase & Co.	2.739%	10/15/30	19,302	17,164	2 Morgan Stanley	2.699%	1/22/31	29,650	25,972
2 JPMorgan Chase & Co.	4.493%	3/24/31	26,589	25,933	2 Morgan Stanley	3.622%	4/1/31	28,404	26,174
2 JPMorgan Chase & Co.	2.522%	4/22/31	22,389	19,376	2 Morgan Stanley	1.794%	2/13/32	17,683	14,109
2 JPMorgan Chase & Co.	2.956%	5/13/31	24,862	21,869	2 Morgan Stanley	1.928%	4/28/32	12,570	10,100
JPMorgan Chase & Co.	1.764%	11/19/31	9,527	7,736	2 Morgan Stanley	2.239%	7/21/32	33,917	27,714
JPMorgan Chase & Co.	1.953%	2/4/32	27,572	22,440	2 Morgan Stanley	2.511%	10/20/32	23,327	19,347
JPMorgan Chase & Co.	2.580%	4/22/32	46,147	39,056	Morgan Stanley	2.943%	1/21/33	16,262	13,822
JPMorgan Chase & Co.	2.545%	11/8/32	24,766	20,689	Morgan Stanley	4.889%	7/20/33	16,837	16,421
JPMorgan Chase & Co.	2.963%	1/25/33	29,877	25,584	Morgan Stanley	6.342%	10/18/33	32,375	34,873
JPMorgan Chase & Co.	4.586%	4/26/33	16,610	16,016	2 Morgan Stanley	5.250%	4/21/34	25,596	25,570
JPMorgan Chase & Co.	4.912%	7/25/33	37,254	36,840	2 Morgan Stanley	5.424%	7/21/34	33,230	33,695
JPMorgan Chase & Co.	5.717%	9/14/33	29,904	30,926	Morgan Stanley	6.627%	11/1/34	3,661	4,056
JPMorgan Chase & Co.	5.350%	6/1/34	34,632	35,194	Morgan Stanley	2.484%	9/16/36	20,811	16,519
JPMorgan Chase & Co.	6.254%	10/23/34	22,331	24,221	Morgan Stanley	5.297%	4/20/37	17,920	17,423
Kemper Corp.	2.400%	9/30/30	4,065	3,178	Morgan Stanley	5.948%	1/19/38	18,339	18,570
Kemper Corp.	3.800%	2/23/32	2,835	2,396	Nasdaq Inc.	1.650%	1/15/31	3,607	2,929
2 KeyBank NA	4.900%	8/8/32	6,595	5,812	2 NatWest Group plc	5.076%	1/27/30	14,114	13,925
2 KeyBank NA	5.000%	1/26/33	9,665	9,031	2 NatWest Group plc	4.445%	5/8/30	9,830	9,405
2 KeyCorp	2.550%	10/1/29	5,009	4,253	2 NatWest Group plc	6.016%	3/2/34	14,114	14,842
2 KeyCorp	4.789%	6/1/33	8,508	7,820	NatWest Group plc	3.032%	11/28/35	3,713	3,089
Lazard Group LLC	4.375%	3/11/29	6,128	5,961	Nomura Holdings Inc.	2.710%	1/22/29	4,105	3,634
Lincoln National Corp.	3.050%	1/15/30	5,108	4,514	Nomura Holdings Inc.	5.605%	7/6/29	5,490	5,612
Lincoln National Corp.	3.400%	1/15/31	4,152	3,720	Nomura Holdings Inc.	3.103%	1/16/30	18,155	16,051
Lincoln National Corp.	3.400%	3/1/32	1,694	1,450	Nomura Holdings Inc.	2.679%	7/16/30	4,450	3,791
Lloyds Banking Group plc	4.650%	3/24/26	103	101	Nomura Holdings Inc.	2.608%	7/14/31	3,565	2,958
2 Lloyds Banking Group plc	3.574%	11/7/28	301	283	Nomura Holdings Inc.	2.999%	1/22/32	6,350	5,355
Lloyds Banking Group plc	4.976%	8/11/33	8,996	8,780	Nomura Holdings Inc.	6.181%	1/18/33	4,425	4,713
Lloyds Banking Group plc	7.953%	11/15/33	7,960	9,131	Northern Trust Corp.	3.150%	5/3/29	5,008	4,721
Loews Corp.	3.200%	5/15/30	3,551	3,253	Northern Trust Corp.	1.950%	5/1/30	4,889	4,212
M&T Bank Corp.	5.053%	1/27/34	9,151	8,669	Northern Trust Corp.	6.125%	11/2/32	10,290	11,050
Manulife Financial Corp.	3.703%	3/16/32	5,845	5,483	Oaktree Specialty Lending Corp.	7.100%	2/15/29	2,000	2,061
Markel Group Inc.	3.350%	9/17/29	2,650	2,429	ORIX Corp.	2.250%	3/9/31	4,550	3,879
					ORIX Corp.	4.000%	4/13/32	4,043	3,795

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
	ORIX Corp.	5.200%	9/13/32	3,799	3,914		Synchrony Financial	2.875%	10/28/31	1,044	837
	PartnerRe Finance B LLC	3.700%	7/2/29	4,115	3,893	²	Toronto-Dominion Bank	2.000%	9/10/31	8,634	7,179
	PartnerRe Finance B LLC	4.500%	10/1/50	3,810	3,280	²	Toronto-Dominion Bank	2.450%	1/12/32	6,365	5,342
²	PNC Bank NA	2.700%	10/22/29	8,070	7,089	²	Toronto-Dominion Bank	3.200%	3/10/32	12,088	10,708
	PNC Financial Services Group Inc.	3.450%	4/23/29	18,185	17,232		Toronto-Dominion Bank	4.456%	6/8/32	19,113	18,573
	PNC Financial Services Group Inc.	2.550%	1/22/30	11,181	9,783		Travelers Property Casualty Corp.	6.375%	3/15/33	1,569	1,795
	PNC Financial Services Group Inc.	4.626%	6/6/33	2,960	2,781	²	Truist Bank	2.250%	3/11/30	12,362	10,256
	PNC Financial Services Group Inc.	6.037%	10/28/33	18,737	19,593	²	Truist Financial Corp.	3.875%	3/19/29	9,073	8,495
	PNC Financial Services Group Inc.	5.068%	1/24/34	14,435	14,117	²	Truist Financial Corp.	1.950%	6/5/30	9,720	8,122
	PNC Financial Services Group Inc.	5.939%	8/18/34	7,350	7,661	²	Truist Financial Corp.	4.916%	7/28/33	6,565	6,135
	PNC Financial Services Group Inc.	6.875%	10/20/34	14,538	16,145	²	Truist Financial Corp.	6.123%	10/28/33	6,979	7,236
	Primerica Inc.	2.800%	11/19/31	5,150	4,357	²	Truist Financial Corp.	5.122%	1/26/34	8,200	7,940
	Principal Financial Group Inc.	3.700%	5/15/29	4,295	4,051	²	Truist Financial Corp.	5.867%	6/8/34	12,925	13,189
	Principal Financial Group Inc.	2.125%	6/15/30	4,351	3,676		Unum Group	4.000%	6/15/29	2,740	2,599
	Principal Financial Group Inc.	5.375%	3/15/33	3,280	3,363	²	US Bancorp	3.000%	7/30/29	8,573	7,759
	Progressive Corp.	3.200%	3/26/30	11,248	10,411	²	US Bancorp	1.375%	7/22/30	9,630	7,768
	Progressive Corp.	3.000%	3/15/32	1,965	1,754	²	US Bancorp	2.677%	1/27/33	5,555	4,638
	Progressive Corp.	4.950%	6/15/33	5,150	5,281	²	US Bancorp	4.967%	7/22/33	12,294	11,667
²	Prudential Financial Inc.	2.100%	3/10/30	2,420	2,120		US Bancorp	5.850%	10/21/33	15,235	15,724
²	Prudential Financial Inc.	5.750%	7/15/33	3,418	3,732		US Bancorp	4.839%	2/1/34	20,517	19,678
²	Prudential Financial Inc.	5.700%	9/15/48	4,527	4,403		US Bancorp	5.836%	6/12/34	7,715	7,963
²	Prudential Financial Inc.	3.700%	10/1/50	9,524	8,250		US Bancorp	2.491%	11/3/36	11,912	9,330
	Prudential Financial Inc.	5.125%	3/1/52	7,981	7,498		Visa Inc.	2.050%	4/15/30	10,070	8,854
	Prudential Financial Inc.	6.000%	9/1/52	8,501	8,477		Visa Inc.	1.100%	2/15/31	9,364	7,599
	Prudential Financial Inc.	6.750%	3/1/53	2,556	2,669		Webster Financial Corp.	4.100%	3/25/29	2,575	2,377
	Prudential Funding Asia plc	3.125%	4/14/30	6,065	5,452	²	Wells Fargo & Co.	4.150%	1/24/29	19,253	18,730
	Prudential Funding Asia plc	3.625%	3/24/32	2,825	2,541	²	Wells Fargo & Co.	2.879%	10/30/30	33,390	29,669
	Raymond James Financial Inc.	4.650%	4/1/30	9,190	9,252	²	Wells Fargo & Co.	2.572%	2/11/31	25,842	22,344
	Reinsurance Group of America Inc.	3.900%	5/15/29	6,359	6,059	²	Wells Fargo & Co.	4.478%	4/4/31	27,880	26,975
	Reinsurance Group of America Inc.	3.150%	6/15/30	5,100	4,583	²	Wells Fargo & Co.	3.350%	3/2/33	32,283	28,233
	Reinsurance Group of America Inc.	6.000%	9/15/33	2,654	2,783	²	Wells Fargo & Co.	4.897%	7/25/33	25,034	24,404
	RenaissanceRe Holdings Ltd.	3.600%	4/15/29	3,385	3,142		Wells Fargo & Co.	5.389%	4/24/34	41,799	41,948
	RenaissanceRe Holdings Ltd.	5.750%	6/5/33	6,356	6,427	²	Wells Fargo & Co.	5.557%	7/25/34	36,402	37,096
²	Royal Bank of Canada	2.300%	11/3/31	20,114	16,969		Wells Fargo & Co.	6.491%	10/23/34	18,805	20,480
	Royal Bank of Canada	3.875%	5/4/32	810	763		Western Union Co.	2.750%	3/15/31	3,000	2,499
²	Royal Bank of Canada	5.000%	2/1/33	19,592	19,929		Westpac Banking Corp.	1.953%	11/20/28	145	128
	Santander Holdings USA Inc.	7.660%	11/9/31	4,315	4,671		Westpac Banking Corp.	2.650%	1/16/30	3,540	3,172
	Santander UK Group Holdings plc	2.896%	3/15/32	8,165	7,011		Westpac Banking Corp.	2.150%	6/3/31	10,000	8,448
²	State Street Corp.	4.141%	12/3/29	6,076	5,903		Westpac Banking Corp.	5.405%	8/10/33	2,845	2,821
	State Street Corp.	2.400%	1/24/30	14,401	12,862		Westpac Banking Corp.	6.820%	11/17/33	3,905	4,241
	State Street Corp.	2.200%	3/3/31	9,370	7,808		Westpac Banking Corp.	4.110%	7/24/34	14,599	13,382
	State Street Corp.	3.152%	3/30/31	1,915	1,725		Westpac Banking Corp.	2.668%	11/15/35	14,955	12,164
	State Street Corp.	2.623%	2/7/33	100	84		Westpac Banking Corp.	3.020%	11/18/36	11,030	8,955
	State Street Corp.	4.164%	8/4/33	7,972	7,504		Willis North America Inc.	2.950%	9/15/29	5,297	4,749
	State Street Corp.	4.821%	1/26/34	6,035	5,940		Willis North America Inc.	5.350%	5/15/33	6,300	6,368
	State Street Corp.	5.159%	5/18/34	5,885	5,934		Wintrust Financial Corp.	4.850%	6/6/29	2,578	2,349
²	State Street Corp.	3.031%	11/1/34	5,567	4,993		Zions Bancorp NA	3.250%	10/29/29	4,352	3,567
	State Street Corp.	6.123%	11/21/34	4,120	4,378						4,529,209
	Stewart Information Services Corp.	3.600%	11/15/31	3,780	2,943						
	Stifel Financial Corp.	4.000%	5/15/30	4,248	3,863						
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	22,554	20,597		Health Care (3.5%)				
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	5,494	4,996		Abbott Laboratories	1.400%	6/30/30	5,445	4,609
	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	9,940	8,830		AbbVie Inc.	3.200%	11/21/29	46,248	43,211
	Sumitomo Mitsui Financial Group Inc.	5.710%	1/13/30	1,197	1,244		Adventist Health System	2.952%	3/1/29	2,774	2,506
	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	23,376	20,681		Adventist Health System	5.430%	3/1/32	3,000	3,055
	Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	12,162	10,252	²	Advocate Health & Hospitals Corp.	2.211%	6/15/30	2,135	1,834
	Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	7,865	6,536		Agilent Technologies Inc.	2.750%	9/15/29	4,031	3,689
	Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	8,668	7,156		Agilent Technologies Inc.	2.100%	6/4/30	4,325	3,722
	Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	13,934	14,717		Agilent Technologies Inc.	2.300%	3/12/31	6,500	5,635
	Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	15,745	16,676		Amgen Inc.	4.050%	8/18/29	6,355	6,222
	Synchrony Financial	5.150%	3/19/29	8,090	7,857		Amgen Inc.	2.450%	2/21/30	15,210	13,487
							Amgen Inc.	5.250%	3/2/30	26,340	27,086
							Amgen Inc.	2.300%	2/25/31	12,875	11,009
							Amgen Inc.	2.000%	1/15/32	7,625	6,249
							Amgen Inc.	3.350%	2/22/32	11,329	10,341
							Amgen Inc.	4.200%	3/1/33	4,659	4,433
							Amgen Inc.	5.250%	3/2/33	43,425	44,508
							Ascension Health	2.532%	11/15/29	5,230	4,677
							AstraZeneca Finance LLC	4.900%	3/3/30	6,036	6,214
							AstraZeneca Finance LLC	2.250%	5/28/31	3,435	2,964
							AstraZeneca Finance LLC	4.875%	3/3/33	4,800	4,964

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
AstraZeneca plc	4.000%	1/17/29	8,699	8,589		Humana Inc.	5.875%	3/1/33	6,840	7,287
AstraZeneca plc	1.375%	8/6/30	17,424	14,486		Illumina Inc.	2.550%	3/23/31	4,465	3,771
Banner Health	2.338%	1/1/30	2,875	2,493	4	IQVIA Inc.	6.250%	2/1/29	10,000	10,443
Banner Health	1.897%	1/1/31	2,430	2,009		Johnson & Johnson	6.950%	9/1/29	50	58
Baxter International Inc.	2.272%	12/1/28	7,998	7,168		Johnson & Johnson	1.300%	9/1/30	10,085	8,467
Baxter International Inc.	3.950%	4/1/30	5,849	5,550		Johnson & Johnson	4.950%	5/15/33	4,023	4,346
Baxter International Inc.	1.730%	4/1/31	7,005	5,695		Laboratory Corp. of America Holdings	2.950%	12/1/29	6,455	5,816
Baxter International Inc.	2.539%	2/1/32	13,748	11,535		McKesson Corp.	5.100%	7/15/33	5,700	5,861
2 Baylor Scott & White Holdings	1.777%	11/15/30	1,092	905		Medtronic Global Holdings SCA	4.500%	3/30/33	9,300	9,301
Becton Dickinson & Co.	2.823%	5/20/30	6,299	5,631		Merck & Co. Inc.	3.400%	3/7/29	14,942	14,348
Becton Dickinson & Co.	1.957%	2/11/31	1,722	1,435		Merck & Co. Inc.	4.300%	5/17/30	3,545	3,544
Becton Dickinson & Co.	4.298%	8/22/32	7,424	7,178		Merck & Co. Inc.	1.450%	6/24/30	5,946	4,974
Biogen Inc.	2.250%	5/1/30	8,101	6,916		Merck & Co. Inc.	2.150%	12/10/31	24,565	20,991
2 Bio-Rad Laboratories Inc.	3.700%	3/15/32	6,600	5,940		Merck & Co. Inc.	4.500%	5/17/33	13,180	13,274
2 Bon Secours Mercy Health Inc.	4.302%	7/1/28	2,590	2,540		Novartis Capital Corp.	2.200%	8/14/30	9,935	8,749
2 Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,489	3,999		2 Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	3,000	2,028
2 Bon Secours Mercy Health Inc.	2.095%	6/1/31	1,100	902		OhioHealth Corp.	2.297%	11/15/31	2,520	2,109
Boston Scientific Corp.	2.650%	6/1/30	8,737	7,807		Pfizer Inc.	3.450%	3/15/29	16,382	15,775
Bristol-Myers Squibb Co.	3.400%	7/26/29	18,733	17,763		Pfizer Inc.	2.625%	4/1/30	11,160	10,066
Bristol-Myers Squibb Co.	1.450%	11/13/30	10,943	8,992		Pfizer Inc.	1.700%	5/28/30	8,050	6,858
Bristol-Myers Squibb Co.	5.750%	2/1/31	8,780	9,397		Pfizer Inc.	1.750%	8/18/31	10,754	8,932
Bristol-Myers Squibb Co.	2.950%	3/15/32	15,839	14,079		Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/30	24,929	25,103
Bristol-Myers Squibb Co.	5.900%	11/15/33	8,400	9,156		Pfizer Investment Enterprises Pte. Ltd.	4.750%	5/19/33	41,354	41,429
2 Cedars-Sinai Health System	2.288%	8/15/31	2,346	1,961		Pharmacia LLC	6.600%	12/1/28	5,076	5,542
Cencora Inc.	2.800%	5/15/30	3,540	3,177		2 Piedmont Healthcare Inc.	2.044%	1/1/32	1,590	1,292
Cencora Inc.	2.700%	3/15/31	11,067	9,705		2 Providence St. Joseph Health Obligated Group	2.532%	10/1/29	5,356	4,679
Centene Corp.	4.625%	12/15/29	21,515	20,671		Providence St. Joseph Health Obligated Group	5.403%	10/1/33	4,650	4,737
Centene Corp.	3.375%	2/15/30	8,705	7,811		Quest Diagnostics Inc.	4.200%	6/30/29	6,113	5,997
Centene Corp.	3.000%	10/15/30	19,830	17,261		Quest Diagnostics Inc.	2.950%	6/30/30	4,733	4,236
Centene Corp.	2.500%	3/1/31	18,273	15,226		Quest Diagnostics Inc.	2.800%	6/30/31	2,118	1,850
Centene Corp.	2.625%	8/1/31	20,456	17,058		Quest Diagnostics Inc.	6.400%	11/30/33	4,208	4,674
Cigna Group	2.400%	3/15/30	13,163	11,532		Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	10,304	8,472
Cigna Group	2.375%	3/15/31	12,507	10,674		Revvity Inc.	3.300%	9/15/29	7,886	7,155
Cigna Group	5.400%	3/15/33	10,000	10,402		Revvity Inc.	2.550%	3/15/31	2,115	1,788
CommonSpirit Health	3.347%	10/1/29	9,004	8,213		Revvity Inc.	2.250%	9/15/31	4,281	3,521
CommonSpirit Health	2.782%	10/1/30	2,350	2,036		Royalty Pharma plc	2.200%	9/2/30	8,796	7,403
CVS Health Corp.	5.000%	1/30/29	8,915	9,069		Royalty Pharma plc	2.150%	9/2/31	4,623	3,780
CVS Health Corp.	3.250%	8/15/29	14,598	13,593		2 Rush Obligated Group	3.922%	11/15/29	3,150	3,004
CVS Health Corp.	5.125%	2/21/30	13,096	13,303		Smith & Nephew plc	2.032%	10/14/30	7,807	6,452
CVS Health Corp.	3.750%	4/1/30	10,963	10,335		2 Stanford Health Care	3.310%	8/15/30	2,787	2,557
CVS Health Corp.	1.750%	8/21/30	10,630	8,787		STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	5,744	4,939
CVS Health Corp.	5.250%	1/30/31	7,385	7,579		2 Sutter Health	2.294%	8/15/30	6,125	5,225
CVS Health Corp.	1.875%	2/28/31	19,873	16,353		Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	21,017	18,019
CVS Health Corp.	2.125%	9/15/31	5,670	4,691		Thermo Fisher Scientific Inc.	5.000%	1/31/29	5,500	5,648
CVS Health Corp.	5.250%	2/21/33	14,565	14,890		Thermo Fisher Scientific Inc.	2.600%	10/1/29	4,131	3,766
CVS Health Corp.	5.300%	6/1/33	10,720	11,004		Thermo Fisher Scientific Inc.	2.000%	10/15/31	9,360	7,891
DENTSPLY SIRONA Inc.	3.250%	6/1/30	6,425	5,679		Thermo Fisher Scientific Inc.	4.950%	11/21/32	5,504	5,678
DH Europe Finance II Sarl	2.600%	11/15/29	5,631	5,095		Thermo Fisher Scientific Inc.	5.086%	8/10/33	8,110	8,439
Elevance Health Inc.	2.875%	9/15/29	9,750	8,939		Thermo Fisher Scientific Inc.	5.200%	1/31/34	7,400	7,765
Elevance Health Inc.	2.250%	5/15/30	14,759	12,799		UnitedHealth Group Inc.	2.950%	10/15/27	618	587
Elevance Health Inc.	2.550%	3/15/31	9,034	7,847		UnitedHealth Group Inc.	3.875%	12/15/28	6,201	6,076
Elevance Health Inc.	5.500%	10/15/32	5,345	5,595		UnitedHealth Group Inc.	4.250%	1/15/29	11,949	11,923
Elevance Health Inc.	4.750%	2/15/33	8,113	8,121		UnitedHealth Group Inc.	4.000%	5/15/29	2,140	2,108
Eli Lilly & Co.	3.375%	3/15/29	7,161	6,888		UnitedHealth Group Inc.	2.875%	8/15/29	8,126	7,548
Eli Lilly & Co.	4.700%	2/27/33	7,695	7,897		UnitedHealth Group Inc.	2.000%	5/15/30	8,072	6,979
GE HealthCare Technologies Inc.	5.857%	3/15/30	7,213	7,583		UnitedHealth Group Inc.	2.300%	5/15/31	17,628	15,258
GE HealthCare Technologies Inc.	5.905%	11/22/32	17,125	18,263		UnitedHealth Group Inc.	4.200%	5/15/32	19,904	19,463
Gilead Sciences Inc.	5.250%	10/15/33	8,706	9,086		UnitedHealth Group Inc.	5.350%	2/15/33	12,393	13,108
GlaxoSmithKline Capital plc	3.375%	6/1/29	7,755	7,472		UnitedHealth Group Inc.	4.500%	4/15/33	13,030	12,931
HCA Inc.	5.875%	2/1/29	7,630	7,872		Universal Health Services Inc.	2.650%	10/15/30	8,895	7,531
HCA Inc.	3.375%	3/15/29	3,575	3,298		UPMC	5.035%	5/15/33	2,590	2,630
HCA Inc.	4.125%	6/15/29	20,150	19,282		Viartis Inc.	2.700%	6/22/30	10,583	8,966
HCA Inc.	3.500%	9/1/30	22,930	20,799		Zimmer Biomet Holdings Inc.	5.350%	12/1/28	542	558
HCA Inc.	2.375%	7/15/31	10,012	8,280		Zimmer Biomet Holdings Inc.	2.600%	11/24/31	7,642	6,537
HCA Inc.	3.625%	3/15/32	19,360	17,318						
HCA Inc.	5.500%	6/1/33	10,644	10,825						
Humana Inc.	3.125%	8/15/29	5,421	5,029						
Humana Inc.	4.875%	4/1/30	4,325	4,379						
Humana Inc.	2.150%	2/3/32	10,525	8,665						

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Zoetis Inc.	2.000%	5/15/30	1,764	1,520	²	John Deere Capital Corp.	2.450%	1/9/30	8,200	7,397
Zoetis Inc.	5.600%	11/16/32	6,350	6,808	²	John Deere Capital Corp.	4.700%	6/10/30	5,580	5,666
						John Deere Capital Corp.	1.450%	1/15/31	4,638	3,815
				1,341,492		John Deere Capital Corp.	3.900%	6/7/32	18,549	17,888
Industrials (2.4%)					²	John Deere Capital Corp.	4.350%	9/15/32	4,599	4,585
² 3M Co.	3.375%	3/1/29	4,575	4,280	²	John Deere Capital Corp.	5.150%	9/8/33	9,015	9,493
3M Co.	2.375%	8/26/29	10,097	8,940		Johnson Controls International plc	1.750%	9/15/30	2,495	2,074
3M Co.	3.050%	4/15/30	3,450	3,114		Johnson Controls International plc	2.000%	9/16/31	3,349	2,790
Acuity Brands Lighting Inc.	2.150%	12/15/30	4,673	3,878		Johnson Controls International plc	4.900%	12/1/32	2,960	2,992
Allegion plc	3.500%	10/1/29	3,645	3,370		Kennametal Inc.	2.800%	3/1/31	340	286
Allegion US Holding Co. Inc.	5.411%	7/1/32	4,111	4,226		Keysight Technologies Inc.	3.000%	10/30/29	4,147	3,771
² American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	5,678	4,729		L3Harris Technologies Inc.	1.800%	1/15/31	4,725	3,888
² American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	892	817		L3Harris Technologies Inc.	5.400%	7/31/33	12,675	13,187
² American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	3,863	3,484		LKQ Corp.	6.250%	6/15/33	5,000	5,225
² American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	2,641	2,323		Lockheed Martin Corp.	1.850%	6/15/30	8,577	7,367
Amphenol Corp.	4.350%	6/1/29	2,412	2,403		Lockheed Martin Corp.	3.900%	6/15/32	6,215	5,994
Amphenol Corp.	2.800%	2/15/30	10,908	9,940		Lockheed Martin Corp.	5.250%	1/15/33	5,031	5,339
Amphenol Corp.	2.200%	9/15/31	4,149	3,494		Lockheed Martin Corp.	4.750%	2/15/34	5,000	5,090
² BNSF Funding Trust I	6.613%	12/15/55	100	97		Norfolk Southern Corp.	2.550%	11/1/29	4,225	3,797
Boeing Co.	3.200%	3/1/29	12,216	11,432		Norfolk Southern Corp.	5.050%	8/1/30	5,375	5,513
Boeing Co.	2.950%	2/1/30	8,814	7,955		Norfolk Southern Corp.	2.300%	5/15/31	2,070	1,786
Boeing Co.	5.150%	5/1/30	32,620	33,211		Norfolk Southern Corp.	3.000%	3/15/32	4,635	4,122
Boeing Co.	3.625%	2/1/31	13,603	12,646		Norfolk Southern Corp.	4.450%	3/1/33	5,000	4,937
Canadian National Railway Co.	3.850%	8/5/32	4,050	3,852		Northrop Grumman Corp.	4.400%	5/1/30	8,334	8,288
Canadian Pacific Railway Co.	2.875%	11/15/29	3,580	3,228		Northrop Grumman Corp.	4.700%	3/15/33	7,965	8,034
Canadian Pacific Railway Co.	2.050%	3/5/30	6,760	5,794		nVent Finance Sarl	2.750%	11/15/31	1,625	1,334
Canadian Pacific Railway Co.	2.450%	12/2/31	16,405	15,209		nVent Finance Sarl	5.650%	5/15/33	5,000	5,066
Carrier Global Corp.	2.722%	2/15/30	19,120	17,118		Oshkosh Corp.	3.100%	3/1/30	2,475	2,229
Carrier Global Corp.	2.700%	2/15/31	2,961	2,585		Otis Worldwide Corp.	2.565%	2/15/30	15,961	14,211
Caterpillar Inc.	2.600%	9/19/29	4,637	4,268		Parker-Hannifin Corp.	3.250%	6/14/29	12,884	12,127
Caterpillar Inc.	2.600%	4/9/30	13,865	12,616		Parker-Hannifin Corp.	4.500%	9/15/29	16,522	16,578
CNH Industrial Capital LLC	5.500%	1/12/29	2,500	2,578		Pentair Finance Sarl	5.900%	7/15/32	3,335	3,463
CSX Corp.	4.250%	3/15/29	8,468	8,458		⁴ Regal Rexnord Corp.	6.300%	2/15/30	9,225	9,496
CSX Corp.	2.400%	2/15/30	1,270	1,125		⁴ Regal Rexnord Corp.	6.400%	4/15/33	10,295	10,751
CSX Corp.	4.100%	11/15/32	13,747	13,363		Republic Services Inc.	4.875%	4/1/29	2,210	2,254
Deere & Co.	5.375%	10/16/29	1,860	1,967		Republic Services Inc.	2.300%	3/1/30	13,088	11,538
Deere & Co.	3.100%	4/15/30	8,906	8,263		Republic Services Inc.	1.450%	2/15/31	5,215	4,241
Dover Corp.	2.950%	11/4/29	2,748	2,487		Republic Services Inc.	5.000%	4/1/34	4,700	4,813
Eaton Corp.	4.000%	11/2/32	5,900	5,714		Rockwell Automation Inc.	3.500%	3/1/29	4,515	4,377
Eaton Corp.	4.150%	3/15/33	20,519	20,080		Rockwell Automation Inc.	1.750%	8/15/31	1,470	1,214
Emerson Electric Co.	2.000%	12/21/28	5,588	5,011		RTX Corp.	2.250%	7/1/30	8,252	7,127
Emerson Electric Co.	1.950%	10/15/30	4,075	3,512		RTX Corp.	6.000%	3/15/31	8,700	9,259
Emerson Electric Co.	2.200%	12/21/31	16,340	13,966		RTX Corp.	1.900%	9/1/31	10,051	8,178
FedEx Corp.	4.200%	10/17/28	2,155	2,119		RTX Corp.	2.375%	3/15/32	17,274	14,383
FedEx Corp.	3.100%	8/5/29	7,945	7,360		RTX Corp.	5.150%	2/27/33	10,340	10,542
FedEx Corp.	4.250%	5/15/30	7,104	6,957		Ryder System Inc.	6.300%	12/1/28	1,500	1,591
FedEx Corp.	2.400%	5/15/31	5,019	4,315		Ryder System Inc.	6.600%	12/1/33	2,975	3,305
Flowserve Corp.	3.500%	10/1/30	4,685	4,161		Southwest Airlines Co.	3.450%	11/16/27	2,000	1,893
General Dynamics Corp.	3.625%	4/1/30	11,083	10,647		Southwest Airlines Co.	2.625%	2/10/30	5,635	4,926
General Dynamics Corp.	2.250%	6/1/31	4,204	3,659		² Spirit Airlines Pass-Through Trust Class A Series 2015-1	4.100%	4/1/28	966	865
HEICO Corp.	5.350%	8/1/33	8,150	8,344		Teledyne Technologies Inc.	2.750%	4/1/31	9,975	8,681
Honeywell International Inc.	4.250%	1/15/29	6,500	6,515		Textron Inc.	3.900%	9/17/29	3,511	3,340
Honeywell International Inc.	2.700%	8/15/29	5,529	5,112		Textron Inc.	3.000%	6/1/30	5,560	4,978
Honeywell International Inc.	1.950%	6/1/30	10,294	8,942		Textron Inc.	6.100%	11/15/33	4,950	5,290
Honeywell International Inc.	1.750%	9/1/31	5,898	4,923		Timken Co.	4.500%	12/15/28	3,705	3,603
Honeywell International Inc.	5.000%	2/15/33	13,095	13,707		Trane Technologies Financing Ltd.	3.800%	3/21/29	5,747	5,568
Honeywell International Inc.	4.500%	1/15/34	10,000	10,058		Trane Technologies Financing Ltd.	5.250%	3/3/33	2,805	2,907
Huntington Ingalls Industries Inc.	4.200%	5/1/30	4,779	4,546		Trimble Inc.	6.100%	3/15/33	6,256	6,712
IDEX Corp.	3.000%	5/1/30	4,646	4,140		Triton Container International Ltd.	3.250%	3/15/32	5,030	4,055
Ingersoll Rand Inc.	5.700%	8/14/33	9,000	9,522		Tyco Electronics Group SA	2.500%	2/4/32	5,450	4,724
Jacobs Engineering Group Inc.	5.900%	3/1/33	2,400	2,450		Union Pacific Corp.	3.700%	3/1/29	6,315	6,175
² JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	1,300	1,184		Union Pacific Corp.	2.400%	2/5/30	4,306	3,845
² JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	617	521		Union Pacific Corp.	2.375%	5/20/31	2,030	1,765
² John Deere Capital Corp.	3.450%	3/7/29	7,082	6,793		Union Pacific Corp.	2.800%	2/14/32	9,451	8,389
² John Deere Capital Corp.	2.800%	7/18/29	5,798	5,376		Union Pacific Corp.	4.500%	1/20/33	3,030	3,048
						Union Pacific Corp.	2.891%	4/6/36	5,000	4,204
					²	United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	8,030	8,153

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² AvalonBay Communities Inc.	2.300%	3/1/30	6,160	5,379	² Host Hotels & Resorts LP	3.375%	12/15/29	5,739	5,158
AvalonBay Communities Inc.	2.050%	1/15/32	6,361	5,320	² Host Hotels & Resorts LP	3.500%	9/15/30	4,523	4,046
AvalonBay Communities Inc.	5.000%	2/15/33	5,397	5,502	² Host Hotels & Resorts LP	2.900%	12/15/31	2,436	2,047
AvalonBay Communities Inc.	5.300%	12/7/33	2,225	2,311	Hudson Pacific Properties LP	4.650%	4/1/29	4,078	3,338
Boston Properties LP	4.500%	12/1/28	5,246	4,997	Hudson Pacific Properties LP	3.250%	1/15/30	3,346	2,514
Boston Properties LP	3.400%	6/21/29	11,693	10,513	Invitation Homes Operating Partnership LP	5.450%	8/15/30	1,481	1,494
Boston Properties LP	2.900%	3/15/30	3,077	2,636	Invitation Homes Operating Partnership LP	2.000%	8/15/31	9,515	7,565
Boston Properties LP	3.250%	1/30/31	11,655	10,011	Invitation Homes Operating Partnership LP	4.150%	4/15/32	2,929	2,699
Boston Properties LP	2.550%	4/1/32	4,627	3,688	Invitation Homes Operating Partnership LP	5.500%	8/15/33	2,546	2,549
Boston Properties LP	2.450%	10/1/33	2,980	2,270	Kilroy Realty LP	4.750%	12/15/28	2,483	2,365
Brixmor Operating Partnership LP	4.125%	5/15/29	6,948	6,615	Kilroy Realty LP	4.250%	8/15/29	3,877	3,571
Brixmor Operating Partnership LP	4.050%	7/1/30	7,204	6,761	Kilroy Realty LP	3.050%	2/15/30	4,247	3,613
Brixmor Operating Partnership LP	2.500%	8/16/31	6,452	5,419	Kilroy Realty LP	2.500%	11/15/32	4,460	3,383
Broadstone Net Lease LLC	2.600%	9/15/31	3,118	2,421	Kilroy Realty LP	2.650%	11/15/33	2,500	1,897
Camden Property Trust	3.150%	7/1/29	14,064	13,008	Kimco Realty OP LLC	2.700%	10/1/30	3,962	3,436
Camden Property Trust	2.800%	5/15/30	5,576	5,003	Kimco Realty OP LLC	2.250%	12/1/31	757	618
CBRE Services Inc.	2.500%	4/1/31	4,375	3,697	Kimco Realty OP LLC	3.200%	4/1/32	9,074	7,905
Corporate Office Properties LP	2.000%	1/15/29	4,990	4,144	Kimco Realty OP LLC	4.600%	2/1/33	5,362	5,173
Corporate Office Properties LP	2.750%	4/15/31	4,093	3,335	Kite Realty Group Trust	4.750%	9/15/30	2,598	2,446
Crown Castle Inc.	4.300%	2/15/29	3,077	2,965	LXP Industrial Trust	2.700%	9/15/30	2,840	2,359
Crown Castle Inc.	3.100%	11/15/29	6,515	5,837	LXP Industrial Trust	2.375%	10/1/31	3,863	3,113
Crown Castle Inc.	3.300%	7/1/30	6,311	5,663	Mid-America Apartments LP	3.950%	3/15/29	5,330	5,186
Crown Castle Inc.	2.250%	1/15/31	9,308	7,712	Mid-America Apartments LP	2.750%	3/15/30	1,517	1,330
Crown Castle Inc.	2.100%	4/1/31	7,645	6,227	National Health Investors Inc.	3.000%	2/1/31	4,526	3,635
Crown Castle Inc.	2.500%	7/15/31	6,235	5,201	NNN REIT Inc.	5.600%	10/15/33	5,900	6,100
Crown Castle Inc.	5.100%	5/1/33	6,335	6,287	Omega Healthcare Investors Inc.	3.625%	10/1/29	5,579	4,938
Crown Castle Inc.	5.800%	3/1/34	2,000	2,072	Omega Healthcare Investors Inc.	3.375%	2/1/31	6,235	5,290
CubeSmart LP	4.375%	2/15/29	5,858	5,686	Omega Healthcare Investors Inc.	3.250%	4/15/33	7,297	5,889
CubeSmart LP	3.000%	2/15/30	5,769	5,117	Physicians Realty LP	2.625%	11/1/31	4,921	4,053
CubeSmart LP	2.500%	2/15/32	4,693	3,899	Piedmont Operating Partnership LP	3.150%	8/15/30	3,000	2,275
Digital Realty Trust LP	3.600%	7/1/29	8,623	8,103	Piedmont Operating Partnership LP	2.750%	4/1/32	2,601	1,805
EPR Properties	3.750%	8/15/29	3,912	3,441	Prologis LP	2.875%	11/15/29	4,095	3,729
EPR Properties	3.600%	11/15/31	1,000	830	Prologis LP	2.250%	4/15/30	12,834	11,232
Equinix Inc.	3.200%	11/18/29	14,792	13,605	Prologis LP	1.750%	7/1/30	6,199	5,202
Equinix Inc.	2.150%	7/15/30	5,392	4,580	Prologis LP	1.250%	10/15/30	5,050	4,087
Equinix Inc.	2.500%	5/15/31	8,709	7,406	Prologis LP	2.250%	1/15/32	2,974	2,494
Equinix Inc.	3.900%	4/15/32	7,115	6,608	Prologis LP	4.625%	1/15/33	11,125	11,186
ERP Operating LP	4.150%	12/1/28	3,456	3,396	Prologis LP	4.750%	6/15/33	6,785	6,877
ERP Operating LP	3.000%	7/1/29	6,468	5,973	Public Storage Operating Co.	5.125%	1/15/29	1,340	1,385
ERP Operating LP	2.500%	2/15/30	4,313	3,817	Public Storage Operating Co.	3.385%	5/1/29	5,675	5,422
ERP Operating LP	1.850%	8/1/31	4,920	4,043	Public Storage Operating Co.	2.250%	11/9/31	10,981	9,385
Essential Properties LP	2.950%	7/15/31	3,285	2,579	Public Storage Operating Co.	5.100%	8/1/33	5,922	6,134
Essex Portfolio LP	4.000%	3/1/29	5,275	5,032	Rayonier LP	2.750%	5/17/31	4,165	3,477
Essex Portfolio LP	3.000%	1/15/30	5,213	4,645	Realty Income Corp.	3.250%	6/15/29	4,400	4,112
Essex Portfolio LP	1.650%	1/15/31	950	755	Realty Income Corp.	3.100%	12/15/29	7,045	6,466
Essex Portfolio LP	2.550%	6/15/31	889	746	Realty Income Corp.	3.250%	1/15/31	14,383	13,082
Essex Portfolio LP	2.650%	3/15/32	7,405	6,196	Realty Income Corp.	5.625%	10/13/32	8,590	9,047
Extra Space Storage LP	4.000%	6/15/29	4,475	4,269	Realty Income Corp.	2.850%	12/15/32	6,159	5,247
Extra Space Storage LP	5.500%	7/1/30	1,705	1,744	Realty Income Corp.	4.900%	7/15/33	4,483	4,489
Extra Space Storage LP	2.200%	10/15/30	3,955	3,291	Regency Centers LP	2.950%	9/15/29	3,875	3,473
Extra Space Storage LP	5.900%	1/15/31	4,270	4,462	Regency Centers LP	3.700%	6/15/30	4,820	4,483
Extra Space Storage LP	2.550%	6/1/31	4,186	3,467	Rexford Industrial Realty LP	2.150%	9/1/31	6,319	5,069
Extra Space Storage LP	2.400%	10/15/31	5,000	4,122	Sabra Health Care LP	3.900%	10/15/29	7,736	7,009
Extra Space Storage LP	2.350%	3/15/32	7,665	6,250	Sabra Health Care LP	3.200%	12/1/31	4,757	3,903
Federal Realty OP LP	3.200%	6/15/29	4,675	4,250	Safehold GL Holdings LLC	2.800%	6/15/31	5,326	4,399
Federal Realty OP LP	3.500%	6/1/30	5,655	5,134	Simon Property Group LP	3.375%	6/15/27	4,004	3,840
GLP Capital LP	5.300%	1/15/29	3,452	3,438	Simon Property Group LP	2.450%	9/13/29	9,214	8,204
GLP Capital LP	4.000%	1/15/30	6,165	5,627	Simon Property Group LP	2.650%	7/15/30	6,275	5,558
GLP Capital LP	4.000%	1/15/31	5,688	5,125	Simon Property Group LP	2.200%	2/1/31	5,025	4,214
GLP Capital LP	3.250%	1/15/32	5,500	4,658	Simon Property Group LP	2.250%	1/15/32	7,807	6,488
Healthcare Realty Holdings LP	3.100%	2/15/30	1,193	1,045	Simon Property Group LP	5.500%	3/8/33	1,855	1,921
Healthcare Realty Holdings LP	2.000%	3/15/31	6,007	4,826	Spirit Realty LP	3.200%	1/15/27	21	20
Healthpeak OP LLC	3.500%	7/15/29	2,909	2,713	Spirit Realty LP	4.000%	7/15/29	3,675	3,486
Healthpeak OP LLC	3.000%	1/15/30	8,793	7,834	Spirit Realty LP	3.400%	1/15/30	4,150	3,778
Healthpeak OP LLC	2.875%	1/15/31	6,285	5,446	Spirit Realty LP	3.200%	2/15/31	7,339	6,482
Healthpeak OP LLC	5.250%	12/15/32	6,220	6,297	STORE Capital Corp.	4.625%	3/15/29	3,077	2,823
Highwoods Realty LP	4.200%	4/15/29	2,882	2,615					
Highwoods Realty LP	3.050%	2/15/30	4,535	3,753					
Highwoods Realty LP	2.600%	2/1/31	3,547	2,760					

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
STORE Capital Corp.	2.750%	11/18/30	2,758	2,167	Dell International LLC	5.300%	10/1/29	15,078	15,534
STORE Capital Corp.	2.700%	12/1/31	3,063	2,331	Dell International LLC	6.200%	7/15/30	6,536	7,015
Sun Communities Operating LP	2.700%	7/15/31	8,841	7,371	Dell International LLC	5.750%	2/1/33	8,628	9,083
Sun Communities Operating LP	4.200%	4/15/32	6,380	5,825	Equifax Inc.	2.350%	9/15/31	12,213	10,150
Sun Communities Operating LP	5.700%	1/15/33	2,730	2,777	Fidelity National Information Services Inc.	3.750%	5/21/29	4,575	4,402
Tanger Properties LP	2.750%	9/1/31	3,616	2,909	Fidelity National Information Services Inc.	2.250%	3/1/31	8,426	7,123
² UDR Inc.	4.400%	1/26/29	4,693	4,540	Fiserv Inc.	3.500%	7/1/29	24,869	23,422
² UDR Inc.	3.200%	1/15/30	4,313	3,925	Fiserv Inc.	2.650%	6/1/30	8,010	7,057
UDR Inc.	3.000%	8/15/31	2,526	2,234	Fiserv Inc.	5.600%	3/2/33	6,637	6,939
² UDR Inc.	2.100%	8/1/32	1,743	1,370	Fiserv Inc.	5.625%	8/21/33	10,860	11,372
² UDR Inc.	1.900%	3/15/33	5,280	4,040	Flex Ltd.	4.875%	6/15/29	4,766	4,686
² UDR Inc.	2.100%	6/15/33	1,171	902	Flex Ltd.	4.875%	5/12/30	7,005	6,877
Ventas Realty LP	4.400%	1/15/29	6,050	5,884	Fortinet Inc.	2.200%	3/15/31	5,000	4,181
Ventas Realty LP	3.000%	1/15/30	5,426	4,795	Global Payments Inc.	3.200%	8/15/29	9,983	9,050
Ventas Realty LP	4.750%	11/15/30	5,387	5,243	Global Payments Inc.	2.900%	5/15/30	10,564	9,283
VICI Properties LP	4.950%	2/15/30	10,865	10,544	Global Payments Inc.	2.900%	11/15/31	6,491	5,549
VICI Properties LP	5.125%	5/15/32	12,420	12,116	Global Payments Inc.	5.400%	8/15/32	7,975	8,059
Welltower OP LLC	4.125%	3/15/29	7,592	7,325	HP Inc.	4.000%	4/15/29	8,725	8,470
Welltower OP LLC	3.100%	1/15/30	7,271	6,564	HP Inc.	3.400%	6/17/30	4,907	4,486
Welltower OP LLC	2.750%	1/15/31	9,560	8,322	HP Inc.	2.650%	6/17/31	10,835	9,240
Welltower OP LLC	2.750%	1/15/32	4,960	4,220	HP Inc.	4.200%	4/15/32	5,990	5,680
Welltower OP LLC	3.850%	6/15/32	2,000	1,850	HP Inc.	5.500%	1/15/33	7,070	7,254
Weyerhaeuser Co.	4.000%	11/15/29	7,375	7,054	Hubbell Inc.	2.300%	3/15/31	2,770	2,329
Weyerhaeuser Co.	4.000%	4/15/30	9,171	8,750	Intel Corp.	4.000%	8/5/29	4,240	4,175
Weyerhaeuser Co.	3.375%	3/9/33	7,201	6,391	Intel Corp.	2.450%	11/15/29	18,263	16,448
WP Carey Inc.	3.850%	7/15/29	4,500	4,219	Intel Corp.	5.125%	2/10/30	11,670	12,111
WP Carey Inc.	2.400%	2/1/31	4,693	3,967	Intel Corp.	3.900%	3/25/30	10,127	9,816
WP Carey Inc.	2.450%	2/1/32	3,000	2,439	Intel Corp.	2.000%	8/12/31	13,121	11,091
WP Carey Inc.	2.250%	4/1/33	3,511	2,744	Intel Corp.	4.150%	8/5/32	18,205	17,803
				898,417	Intel Corp.	5.200%	2/10/33	24,360	25,452
Technology (3.4%)					International Business Machines Corp.	3.500%	5/15/29	24,992	23,842
Adobe Inc.	2.300%	2/1/30	10,200	9,150	International Business Machines Corp.	1.950%	5/15/30	9,590	8,247
Advanced Micro Devices Inc.	3.924%	6/1/32	3,835	3,713	International Business Machines Corp.	2.720%	2/9/32	1,600	1,408
Amdocs Ltd.	2.538%	6/15/30	6,125	5,282	International Business Machines Corp.	4.400%	7/27/32	4,800	4,719
Analog Devices Inc.	2.100%	10/1/31	9,341	7,957	International Business Machines Corp.	5.875%	11/29/32	3,000	3,284
Apple Inc.	3.250%	8/8/29	6,355	6,072	Intuit Inc.	4.750%	2/6/33	7,845	7,951
Apple Inc.	2.200%	9/11/29	12,917	11,693	Intuit Inc.	1.650%	7/15/30	4,550	3,825
Apple Inc.	4.150%	5/10/30	4,543	4,564	Jabil Inc.	5.200%	9/15/33	10,425	10,925
Apple Inc.	1.650%	5/11/30	16,524	14,144	Jabil Inc.	5.450%	2/1/29	4,000	4,086
Apple Inc.	1.250%	8/20/30	15,946	13,245	Jabil Inc.	3.600%	1/15/30	4,700	4,250
Apple Inc.	1.650%	2/8/31	24,942	21,029	Jabil Inc.	3.000%	1/15/31	4,963	4,298
Apple Inc.	1.700%	8/5/31	9,821	8,214	Juniper Networks Inc.	3.750%	8/15/29	5,292	5,023
Apple Inc.	3.350%	8/8/32	11,445	10,729	Juniper Networks Inc.	2.000%	12/10/30	6,272	5,077
Apple Inc.	4.300%	5/10/33	3,377	3,427	KLA Corp.	4.100%	3/15/29	7,012	6,979
Applied Materials Inc.	1.750%	6/1/30	6,072	5,171	KLA Corp.	4.650%	7/15/32	12,125	12,396
Arrow Electronics Inc.	2.950%	2/15/32	4,200	3,561	Kyndryl Holdings Inc.	3.150%	10/15/31	5,384	4,517
Autodesk Inc.	2.850%	1/15/30	3,875	3,496	Lam Research Corp.	4.000%	3/15/29	8,140	8,033
Autodesk Inc.	2.400%	12/15/31	9,380	8,029	Lam Research Corp.	1.900%	6/15/30	6,685	5,751
Automatic Data Processing Inc.	1.250%	9/1/30	10,424	8,678	Leidos Inc.	4.375%	5/15/30	6,249	5,979
Avnet Inc.	3.000%	5/15/31	1,199	1,014	Leidos Inc.	2.300%	2/15/31	8,565	7,164
Avnet Inc.	5.500%	6/1/32	4,026	3,995	Leidos Inc.	5.750%	3/15/33	6,252	6,507
Block Financial LLC	3.875%	8/15/30	6,655	6,087	Marvell Technology Inc.	2.950%	4/15/31	3,395	2,967
Booz Allen Hamilton Inc.	5.950%	8/4/33	13,000	13,732	Marvell Technology Inc.	5.950%	9/15/33	4,175	4,432
⁴ Broadcom Inc.	4.000%	4/15/29	2,823	2,728	Micron Technology Inc.	5.327%	2/6/29	6,520	6,649
Broadcom Inc.	4.750%	4/15/29	16,627	16,662	Micron Technology Inc.	6.750%	11/1/29	7,136	7,712
Broadcom Inc.	5.000%	4/15/30	5,973	6,066	Micron Technology Inc.	4.663%	2/15/30	6,261	6,135
Broadcom Inc.	4.150%	11/15/30	20,676	19,752	Micron Technology Inc.	2.703%	4/15/32	7,540	6,329
⁴ Broadcom Inc.	2.450%	2/15/31	24,875	21,282	Micron Technology Inc.	5.875%	2/9/33	8,178	8,534
Broadcom Inc.	4.300%	11/15/32	6,720	6,443	Micron Technology Inc.	5.875%	9/15/33	7,375	7,674
⁴ Broadcom Inc.	2.600%	2/15/33	15,115	12,444	Microsoft Corp.	1.350%	9/15/30	4,059	3,378
⁴ Broadcom Inc.	3.419%	4/15/33	27,050	23,762	Moody's Corp.	4.250%	2/1/29	2,335	2,314
Broadridge Financial Solutions Inc.	2.900%	12/1/29	6,211	5,572	Moody's Corp.	2.000%	8/19/31	9,833	8,172
Broadridge Financial Solutions Inc.	2.600%	5/1/31	8,381	7,164					
CDW LLC	3.276%	12/1/28	5,780	5,297					
CDW LLC	3.250%	2/15/29	6,066	5,548					
CDW LLC	3.569%	12/1/31	9,834	8,738					
CGI Inc.	2.300%	9/14/31	3,675	2,994					
Cintas Corp. No. 2	4.000%	5/1/32	7,000	6,767					
Concentrix Corp.	6.850%	8/2/33	4,640	4,772					

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Moody's Corp.	4.250%	8/8/32	800	779		AEP Texas Inc.	4.700%	5/15/32	4,265	4,170
Motorola Solutions Inc.	4.600%	5/23/29	4,242	4,215		AEP Texas Inc.	5.400%	6/1/33	4,025	4,100
Motorola Solutions Inc.	2.300%	11/15/30	7,683	6,489		AES Corp.	2.450%	1/15/31	8,533	7,172
Motorola Solutions Inc.	2.750%	5/24/31	3,985	3,403	2	Alabama Power Co.	1.450%	9/15/30	5,394	4,370
Motorola Solutions Inc.	5.600%	6/1/32	4,150	4,288		Alabama Power Co.	3.050%	3/15/32	5,220	4,632
NetApp Inc.	2.700%	6/22/30	6,100	5,393		Alabama Power Co.	3.940%	9/1/32	4,166	3,961
Nordson Corp.	5.800%	9/15/33	4,194	4,457		Alabama Power Co.	5.850%	11/15/33	3,050	3,287
NVIDIA Corp.	2.850%	4/1/30	12,896	11,929		Ameren Corp.	5.000%	1/15/29	3,145	3,163
NVIDIA Corp.	2.000%	6/15/31	10,717	9,185		Ameren Corp.	3.500%	1/15/31	5,399	4,923
NXP BV	4.300%	6/18/29	8,466	8,226		Ameren Illinois Co.	1.550%	11/15/30	2,605	2,121
NXP BV	3.400%	5/1/30	8,216	7,549		Ameren Illinois Co.	3.850%	9/1/32	2,584	2,411
NXP BV	2.500%	5/11/31	8,445	7,183		Ameren Illinois Co.	4.950%	6/1/33	6,193	6,268
NXP BV	2.650%	2/15/32	8,289	6,987		American Electric Power Co. Inc.	5.950%	11/1/32	2,300	2,456
NXP BV	5.000%	1/15/33	8,310	8,296		American Electric Power Co. Inc.	5.625%	3/1/33	7,539	7,853
Oracle Corp.	6.150%	11/9/29	8,285	8,906		American Water Capital Corp.	3.450%	6/1/29	5,780	5,458
Oracle Corp.	2.950%	4/1/30	24,684	22,278		American Water Capital Corp.	2.800%	5/1/30	5,110	4,579
Oracle Corp.	4.650%	5/6/30	6,470	6,438		American Water Capital Corp.	2.300%	6/1/31	2,150	1,836
Oracle Corp.	3.250%	5/15/30	5,057	4,639		American Water Capital Corp.	4.450%	6/1/32	5,180	5,149
Oracle Corp.	2.875%	3/25/31	31,333	27,748	2	Appalachian Power Co.	2.700%	4/1/31	5,665	4,853
Oracle Corp.	6.250%	11/9/32	17,555	19,090	2	Appalachian Power Co.	4.500%	8/1/32	2,595	2,500
Oracle Corp.	4.900%	2/6/33	11,695	11,640		Arizona Public Service Co.	2.600%	8/15/29	4,071	3,638
PayPal Holdings Inc.	2.850%	10/1/29	12,309	11,274		Arizona Public Service Co.	6.350%	12/15/32	1,550	1,681
PayPal Holdings Inc.	2.300%	6/1/30	12,430	10,877		Arizona Public Service Co.	5.550%	8/1/33	4,425	4,581
PayPal Holdings Inc.	4.400%	6/1/32	7,650	7,603		Atlantic City Electric Co.	2.300%	3/15/31	4,030	3,406
Qorvo Inc.	4.375%	10/15/29	7,099	6,768		Atmos Energy Corp.	2.625%	9/15/29	4,425	4,025
QUALCOMM Inc.	2.150%	5/20/30	8,195	7,233		Atmos Energy Corp.	1.500%	1/15/31	8,857	7,214
QUALCOMM Inc.	1.650%	5/20/32	10,347	8,433		Atmos Energy Corp.	5.450%	10/15/32	1,500	1,579
QUALCOMM Inc.	4.250%	5/20/32	3,180	3,159		Avangrid Inc.	3.800%	6/1/29	5,838	5,495
QUALCOMM Inc.	5.400%	5/20/33	5,825	6,292		Baltimore Gas & Electric Co.	2.250%	6/15/31	5,104	4,355
Quanta Services Inc.	2.900%	10/1/30	7,440	6,554		Berkshire Hathaway Energy Co.	3.700%	7/15/30	8,270	7,834
Quanta Services Inc.	2.350%	1/15/32	2,383	1,976		Berkshire Hathaway Energy Co.	1.650%	5/15/31	5,000	4,013
RELX Capital Inc.	4.000%	3/18/29	8,048	7,913		Black Hills Corp.	3.050%	10/15/29	4,175	3,746
RELX Capital Inc.	3.000%	5/22/30	5,360	4,928		Black Hills Corp.	4.350%	5/1/33	3,500	3,234
RELX Capital Inc.	4.750%	5/20/32	4,455	4,502		Black Hills Corp.	6.150%	5/15/34	2,500	2,613
Roper Technologies Inc.	2.950%	9/15/29	6,530	5,982	2	CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	4,368	3,739
Roper Technologies Inc.	2.000%	6/30/30	4,561	3,876		CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	2,190	1,937
Roper Technologies Inc.	1.750%	2/15/31	3,787	3,118	2	CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	15,130	15,426
S&P Global Inc.	4.750%	8/1/28	2,410	2,447		CenterPoint Energy Inc.	2.950%	3/1/30	4,124	3,659
S&P Global Inc.	2.700%	3/1/29	6,755	6,254		CenterPoint Energy Inc.	2.650%	6/1/31	2,128	1,821
S&P Global Inc.	4.250%	5/1/29	9,842	9,814		CenterPoint Energy Inc.	2.650%	6/1/31	2,128	1,821
S&P Global Inc.	2.500%	12/1/29	4,802	4,330		CenterPoint Energy Resources Corp.	1.750%	10/1/30	7,457	6,222
S&P Global Inc.	1.250%	8/15/30	5,418	4,439		CenterPoint Energy Resources Corp.	4.400%	7/1/32	546	531
S&P Global Inc.	2.900%	3/1/32	13,130	11,727		CenterPoint Energy Resources Corp.	5.400%	3/1/33	8,299	8,658
4 S&P Global Inc.	5.250%	9/15/33	4,363	4,565		Cleco Corporate Holdings LLC	3.375%	9/15/29	1,000	878
Salesforce Inc.	1.950%	7/15/31	15,344	13,107		CMS Energy Corp.	4.750%	6/1/50	6,697	6,066
ServiceNow Inc.	1.400%	9/1/30	12,997	10,689	2	CMS Energy Corp.	3.750%	12/1/50	2,799	2,238
Skyworks Solutions Inc.	3.000%	6/1/31	6,023	5,178		Commonwealth Edison Co.	2.200%	3/1/30	3,517	3,042
TD SYNnex Corp.	2.375%	8/9/28	4,687	4,120		Commonwealth Edison Co.	3.150%	3/15/32	4,215	3,761
TD SYNnex Corp.	2.650%	8/9/31	1,225	991	2	Commonwealth Edison Co.	4.900%	2/1/33	2,085	2,117
Teledyne FLIR LLC	2.500%	8/1/30	6,416	5,518		Connecticut Light & Power Co.	2.050%	7/1/31	4,445	3,697
Texas Instruments Inc.	2.250%	9/4/29	6,351	5,734		Connecticut Light & Power Co.	4.900%	7/1/33	2,355	2,381
Texas Instruments Inc.	1.750%	5/4/30	7,211	6,235		Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	4,382	4,092
Texas Instruments Inc.	1.900%	9/15/31	4,814	4,107	2	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	8,251	7,131
Texas Instruments Inc.	4.900%	3/14/33	7,000	7,267		Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	4,262	4,412
TSMC Arizona Corp.	4.125%	4/22/29	4,190	4,117		Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	2,000	2,102
TSMC Arizona Corp.	2.500%	10/25/31	10,845	9,288		Constellation Energy Generation LLC	5.800%	3/1/33	1,738	1,830
TSMC Arizona Corp.	4.250%	4/22/32	6,825	6,700		Consumers Energy Co.	3.600%	8/15/32	7,043	6,525
Verisk Analytics Inc.	4.125%	3/15/29	5,269	5,150		Consumers Energy Co.	4.625%	5/15/33	2,805	2,803
Verisk Analytics Inc.	5.750%	4/1/33	4,000	4,290		Dominion Energy Inc.	3.375%	4/1/30	12,833	11,825
VMware LLC	4.700%	5/15/30	8,900	8,782	2	Dominion Energy Inc.	2.250%	8/15/31	3,380	2,798
VMware LLC	2.200%	8/15/31	15,671	12,970	2	Dominion Energy Inc.	4.350%	8/15/32	5,907	5,691
Western Digital Corp.	2.850%	2/1/29	4,145	3,556		Dominion Energy Inc.	5.375%	11/15/32	13,578	13,928
Western Digital Corp.	3.100%	2/1/32	4,290	3,416		2 Dominion Energy South Carolina Inc.	2.300%	12/1/31	3,723	3,117
Workday Inc.	3.700%	4/1/29	5,810	5,580						
Workday Inc.	3.800%	4/1/32	10,747	10,014						
Xilinx Inc.	2.375%	6/1/30	6,861	6,073						
				1,297,731						
Utilities (3.2%)										
2 AEP Texas Inc.	2.100%	7/1/30	4,680	3,927						

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Public Service Electric & Gas Co.	5.200%	8/1/33	2,725	2,842	European Investment Bank	1.625%	5/13/31	12,406	10,591
	Public Service Enterprise Group Inc.	1.600%	8/15/30	11,545	9,441	European Investment Bank	3.750%	2/14/33	40,687	39,939
	Puget Energy Inc.	4.100%	6/15/30	6,506	5,971	Export-Import Bank of Korea	1.250%	9/21/30	6,365	5,147
²	San Diego Gas & Electric Co.	1.700%	10/1/30	6,546	5,421	Export-Import Bank of Korea	1.375%	2/9/31	2,550	2,054
²	San Diego Gas & Electric Co.	3.000%	3/15/32	4,125	3,662	Export-Import Bank of Korea	2.125%	1/18/32	6,995	5,846
	Sempra	3.700%	4/1/29	1,148	1,093	Export-Import Bank of Korea	4.500%	9/15/32	4,190	4,160
	Sempra	5.500%	8/1/33	5,631	5,837	Export-Import Bank of Korea	5.125%	1/11/33	8,270	8,581
²	Southern California Edison Co.	4.200%	3/1/29	6,756	6,622	Export-Import Bank of Korea	5.125%	9/18/33	5,700	5,923
	Southern California Edison Co.	6.650%	4/1/29	4,665	4,973	² Hong Kong Government				
	Southern California Edison Co.	2.850%	8/1/29	4,635	4,229	International Bond	1.750%	11/24/31	8,160	6,861
	Southern California Edison Co.	2.250%	6/1/30	4,250	3,650	² Hydro-Quebec	8.500%	12/1/29	2,457	2,935
²	Southern California Edison Co.	2.500%	6/1/31	2,116	1,816	² Hydro-Quebec	9.375%	4/15/30	2,485	3,122
	Southern California Edison Co.	2.750%	2/1/32	3,505	3,037	Inter-American Development Bank	2.250%	6/18/29	30,800	28,161
	Southern California Edison Co.	5.950%	11/1/32	6,180	6,642	Inter-American Development Bank	3.500%	9/14/29	22,805	22,251
²	Southern California Gas Co.	2.550%	2/1/30	6,217	5,469	² Inter-American Development Bank	1.125%	1/13/31	33,710	27,824
	Southern California Gas Co.	5.200%	6/1/33	5,785	5,955	² Inter-American Development Bank	3.500%	4/12/33	19,594	18,753
	Southern Co.	5.500%	3/15/29	5,000	5,204	² Inter-American Development Bank	4.500%	9/13/33	24,145	24,976
²	Southern Co.	3.700%	4/30/30	3,870	3,649	International Bank for				
	Southern Co.	5.700%	10/15/32	4,591	4,833	Reconstruction & Development	3.625%	9/21/29	19,990	19,619
	Southern Co.	5.200%	6/15/33	13,925	14,208	² International Bank for				
²	Southern Co. Gas Capital Corp.	1.750%	1/15/31	7,692	6,282	Reconstruction & Development	1.750%	10/23/29	33,955	30,014
	Southern Co. Gas Capital Corp.	5.150%	9/15/32	4,260	4,319	International Bank for				
	Southern Co. Gas Capital Corp.	5.750%	9/15/33	2,380	2,502	Reconstruction & Development	3.875%	2/14/30	33,810	33,559
	Southwest Gas Corp.	2.200%	6/15/30	4,150	3,525	International Bank for				
	Southwest Gas Corp.	4.050%	3/15/32	4,955	4,644	Reconstruction & Development	0.875%	5/14/30	40,748	33,557
	Southwestern Electric Power Co.	5.300%	4/1/33	5,631	5,641	International Bank for				
	Spire Missouri Inc.	4.800%	2/15/33	2,673	2,675	Reconstruction & Development	4.000%	7/25/30	31,295	31,258
	Tampa Electric Co.	2.400%	3/15/31	3,504	2,958	International Bank for				
	Tucson Electric Power Co.	1.500%	8/1/30	3,093	2,524	Reconstruction & Development	0.750%	8/26/30	21,769	17,626
	Tucson Electric Power Co.	3.250%	5/15/32	2,500	2,226	International Bank for				
	Union Electric Co.	3.500%	3/15/29	5,090	4,823	Reconstruction & Development	1.250%	2/10/31	33,195	27,598
	Union Electric Co.	2.950%	3/15/30	3,760	3,395	International Bank for				
	Union Electric Co.	2.150%	3/15/32	5,709	4,732	Reconstruction & Development	1.625%	11/3/31	45,420	38,266
²	Virginia Electric & Power Co.	2.875%	7/15/29	6,788	6,237	International Bank for				
	Virginia Electric & Power Co.	2.300%	11/15/31	3,315	2,791	Reconstruction & Development	2.500%	3/29/32	29,450	26,362
	Virginia Electric & Power Co.	2.400%	3/30/32	4,675	3,949	International Bank for				
	Virginia Electric & Power Co.	5.000%	4/1/33	15,835	16,034	Reconstruction & Development	4.750%	11/14/33	15,635	16,518
	Virginia Electric & Power Co.	5.300%	8/15/33	4,625	4,776	International Finance Corp.	0.750%	8/27/30	7,455	6,045
	WEC Energy Group Inc.	1.800%	10/15/30	6,000	4,899	⁵ Japan Bank for International				
	Wisconsin Electric Power Co.	4.750%	9/30/32	4,214	4,258	Cooperation	2.125%	2/16/29	7,997	7,177
	Wisconsin Electric Power Co.	5.625%	5/15/33	2,725	2,944	⁵ Japan Bank for International				
	Wisconsin Power & Light Co.	3.950%	9/1/32	6,125	5,794	Cooperation	1.250%	1/21/31	11,658	9,462
	Wisconsin Power & Light Co.	4.950%	4/1/33	2,395	2,400	⁵ Japan Bank for International				
	Xcel Energy Inc.	2.600%	12/1/29	4,023	3,598	Cooperation	1.875%	4/15/31	16,189	13,666
	Xcel Energy Inc.	3.400%	6/1/30	8,620	7,949	⁵ Japan International Cooperation				
	Xcel Energy Inc.	2.350%	11/15/31	3,623	2,984	Agency	1.000%	7/22/30	4,550	3,669
	Xcel Energy Inc.	4.600%	6/1/32	5,820	5,682	⁵ Japan International Cooperation				
	Xcel Energy Inc.	5.450%	8/15/33	6,480	6,690	Agency	1.750%	4/28/31	4,088	3,401
				1,204,301		⁶ KFW	1.750%	9/14/29	16,536	14,691
						⁶ KFW	0.750%	9/30/30	16,953	13,768
						⁶ KFW	4.750%	10/29/30	15,330	16,008
						⁶ KFW	4.125%	7/15/33	33,015	33,209
						Korea Development Bank	1.625%	1/19/31	3,500	2,883
²	Asian Development Bank	1.875%	3/15/29	1,788	1,610	Korea Development Bank	2.000%	10/25/31	2,796	2,325
²	Asian Development Bank	1.750%	9/19/29	23,490	20,825	Korea Development Bank	4.250%	9/8/32	3,495	3,409
²	Asian Development Bank	1.875%	1/24/30	21,666	19,156	Korea Development Bank	4.375%	2/15/33	8,355	8,209
²	Asian Development Bank	0.750%	10/8/30	4,095	3,305	⁶ Landwirtschaftliche Rentenbank	0.875%	9/3/30	12,700	10,353
²	Asian Development Bank	1.500%	3/4/31	8,175	6,902	^{2,6} Landwirtschaftliche Rentenbank	5.000%	10/24/33	8,430	9,067
	Asian Development Bank	3.125%	4/27/32	18,195	17,028	² Oriental Republic of Uruguay	4.375%	1/23/31	18,370	18,199
²	Asian Development Bank	3.875%	9/28/32	10,715	10,573	Province of Alberta	1.300%	7/22/30	23,144	19,295
²	Asian Development Bank	4.000%	1/12/33	20,315	20,249	Province of British Columbia	1.300%	1/29/31	11,685	9,669
²	Asian Development Bank	3.875%	6/14/33	17,265	17,024	Province of British Columbia	4.200%	7/6/33	10,975	10,866
	Equinor ASA	3.250%	11/10/24	6	6	Province of Manitoba	4.300%	7/27/33	9,625	9,570
	Equinor ASA	3.125%	4/6/30	12,623	11,872	Province of Ontario	2.000%	10/2/29	12,185	10,872
	Equinor ASA	2.375%	5/22/30	7,431	6,641	Province of Ontario	1.125%	10/7/30	11,853	9,720
	European Investment Bank	1.625%	10/9/29	19,137	16,844	Province of Ontario	1.600%	2/25/31	8,525	7,168
	European Investment Bank	0.875%	5/17/30	19,128	15,813	Province of Ontario	1.800%	10/14/31	8,090	6,810
	European Investment Bank	3.625%	7/15/30	38,650	37,830	² Province of Ontario	2.125%	1/21/32	11,987	10,256
	European Investment Bank	0.750%	9/23/30	9,890	8,038	² Province of Quebec	7.500%	9/15/29	6,475	7,557
	European Investment Bank	1.250%	2/14/31	34,970	29,225	Province of Quebec	1.350%	5/28/30	20,110	16,930
	Total Corporate Bonds (Cost \$15,677,568)			14,803,700						
	Sovereign Bonds (4.3%)									

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 Quebec	1.900%	4/21/31	5,330	4,564	Jobs Ohio Beverage System				
Province of Quebec	4.500%	9/8/33	12,155	12,307	Statewide Liquor Profits Revenue	4.433%	1/1/33	2,900	2,876
² Republic of Chile	2.450%	1/31/31	12,137	10,555	Los Angeles CA Community College District GO	1.806%	8/1/30	2,900	2,481
² Republic of Chile	2.550%	1/27/32	16,065	13,788	Los Angeles CA Community College District GO	2.106%	8/1/32	3,200	2,653
² Republic of Chile	2.550%	7/27/33	17,538	14,480	Los Angeles CA Unified School District GO	5.755%	7/1/29	2,830	2,941
Republic of Indonesia	4.750%	2/11/29	10,279	10,359	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	3.615%	2/1/29	4,607	4,504
Republic of Indonesia	3.400%	9/18/29	6,715	6,298	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.081%	6/1/31	3,232	3,256
Republic of Indonesia	2.850%	2/14/30	12,910	11,688	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Indonesia	3.850%	10/15/30	7,835	7,467	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Indonesia	1.850%	3/12/31	10,450	8,686	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Indonesia	2.150%	7/28/31	9,600	8,092	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
² Republic of Indonesia	3.550%	3/31/32	13,410	12,398	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
² Republic of Indonesia	4.650%	9/20/32	8,580	8,582	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
² Republic of Indonesia	4.850%	1/11/33	10,820	11,054	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Italy	2.875%	10/17/29	18,835	16,875	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Korea	2.500%	6/19/29	7,875	7,253	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Korea	1.000%	9/16/30	5,395	4,403	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Korea	1.750%	10/15/31	4,875	4,090	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
Republic of Panama	9.375%	4/1/29	6,725	7,639	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
² Republic of Panama	3.160%	1/23/30	12,945	11,037	Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue				
² Republic of Panama	2.252%	9/29/32	23,907	17,482	Massachusetts GO	4.145%	2/1/33	5,800	5,709
² Republic of Panama	3.298%	1/19/33	5,516	4,366	Massachusetts GO	4.500%	8/1/31	5,150	5,130
² Republic of Peru	2.783%	1/23/31	33,255	28,956	Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	2,600	2,235
² Republic of Peru	1.862%	12/1/32	8,733	6,833	Massachusetts SO Revenue	4.110%	7/15/31	3,767	3,736
Republic of Peru	8.750%	11/21/33	17,072	21,437	National Finance Authority NH Revenue	3.300%	4/1/32	2,650	2,072
² Republic of Poland	5.750%	11/16/32	12,545	13,544	New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	16,475	17,803
² Republic of Poland	4.875%	10/4/33	20,705	20,940	New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	2,425	2,477
Republic of the Philippines	3.750%	1/14/29	10,610	10,224	New York City NY GO	5.206%	10/1/31	3,070	3,133
Republic of the Philippines	9.500%	2/2/30	15,725	19,746	Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,860	3,089
Republic of the Philippines	2.457%	5/5/30	12,740	11,277	Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	7,280	7,448
Republic of the Philippines	7.750%	1/14/31	13,439	15,927	University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	3,000	2,878
Republic of the Philippines	1.648%	6/10/31	5,219	4,281	University of California Revenue	3.349%	7/1/29	100	95
Republic of the Philippines	1.950%	1/6/32	8,910	7,356	University of California Revenue	1.614%	5/15/30	7,225	6,108
Republic of the Philippines	6.375%	1/15/32	10,072	11,236	Utah GO	3.539%	7/1/25	348	344
Republic of the Philippines	3.556%	9/29/32	5,455	5,040					
Republic of the Philippines	5.609%	4/13/33	7,365	7,874					
Republic of the Philippines	5.000%	7/17/33	9,535	9,807					
State of Israel	2.500%	1/15/30	8,730	7,604					
State of Israel	2.750%	7/3/30	17,880	15,799					
State of Israel	4.500%	1/17/33	16,428	15,611					
² Svensk Exportkredit AB	4.875%	10/4/30	10,005	10,366					
United Mexican States	4.500%	4/22/29	27,410	27,037					
² United Mexican States	3.250%	4/16/30	24,519	22,205					
² United Mexican States	2.659%	5/24/31	28,448	24,050					
² United Mexican States	8.300%	8/15/31	4,585	5,552					
² United Mexican States	4.750%	4/27/32	22,735	21,885					
² United Mexican States	7.500%	4/8/33	4,100	4,696					
² United Mexican States	4.875%	5/19/33	18,755	18,070					
Total Sovereign Bonds (Cost \$1,735,532)				1,615,202					
Taxable Municipal Bonds (0.5%)									
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	640	625					
California GO	3.050%	4/1/29	3,450	3,242					
California GO	2.500%	10/1/29	2,850	2,580					
California GO	1.750%	11/1/30	5,000	4,183					
California GO	5.750%	10/1/31	1,200	1,280					
California GO	6.000%	3/1/33	3,100	3,394					
California GO	4.500%	4/1/33	2,000	1,969					
Commonwealth of Massachusetts SO Revenue	3.769%	7/15/29	3,300	3,226					
Connecticut GO	5.850%	3/15/32	9,085	9,698					
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	50	49					
Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	12,000	10,236					
Illinois GO	5.100%	6/1/33	63,175	62,508					
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	2,850	2,811					
Total Taxable Municipal Bonds (Cost \$195,131)								186,769	

Intermediate-Term Bond Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.0%)			
Money Market Fund (0.0%)			
⁸ Vanguard Market Liquidity Fund (Cost \$20,738)	5.435%	207,418	20,738
Total Investments (99.2%) (Cost \$39,555,510)			37,461,963
Other Assets and Liabilities—Net (0.8%)			285,796
Net Assets (100%)			37,747,759

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, 2023.
 - 2 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.
 - 3 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.
 - 4 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, 2023, the aggregate value was \$153,767,000, representing 0.4% of net assets.
 - 5 Guaranteed by the Government of Japan.
 - 6 Guaranteed by the Federal Republic of Germany.
 - 7 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee 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.
REIT—Real Estate Investment Trust.
SO—Special Obligation.

Statement of Assets and Liabilities

As of December 31, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$39,534,772)	37,441,225
Affiliated Issuers (Cost \$20,738)	20,738
Total Investments in Securities	37,461,963
Investment in Vanguard	1,196
Cash	5
Receivables for Investment Securities Sold	603,229
Receivables for Accrued Income	337,902
Receivables for Capital Shares Issued	43,334
Other Assets	86
Total Assets	38,447,715
Liabilities	
Payables for Investment Securities Purchased	643,652
Payables for Capital Shares Redeemed	47,626
Payables for Distributions	7,781
Payables to Vanguard	897
Total Liabilities	699,956
Net Assets	37,747,759

At December 31, 2023, net assets consisted of:

Paid-in Capital	42,247,237
Total Distributable Earnings (Loss)	(4,499,478)
Net Assets	37,747,759

Investor Shares—Net Assets

Applicable to 5,120,593 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	53,060
Net Asset Value Per Share—Investor Shares	\$10.36

ETF Shares—Net Assets

Applicable to 219,354,060 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	16,751,368
Net Asset Value Per Share—ETF Shares	\$76.37

Admiral Shares—Net Assets

Applicable to 1,646,474,771 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	17,061,171
Net Asset Value Per Share—Admiral Shares	\$10.36

Institutional Shares—Net Assets

Applicable to 282,901,452 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	2,931,454
Net Asset Value Per Share—Institutional Shares	\$10.36

Institutional Plus Shares—Net Assets

Applicable to 91,747,815 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	950,706
Net Asset Value Per Share—Institutional Plus Shares	\$10.36

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

Statement of Operations

	Year Ended December 31, 2023
	(\$000)
Investment Income	
Income	
Interest ¹	1,151,407
Total Income	1,151,407
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	680
Management and Administrative—Investor Shares	78
Management and Administrative—ETF Shares	4,305
Management and Administrative—Admiral Shares	9,844
Management and Administrative—Institutional Shares	1,229
Management and Administrative—Institutional Plus Shares	509
Marketing and Distribution—Investor Shares	3
Marketing and Distribution—ETF Shares	731
Marketing and Distribution—Admiral Shares	916
Marketing and Distribution—Institutional Shares	115
Marketing and Distribution—Institutional Plus Shares	52
Custodian Fees	144
Auditing Fees	42
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	528
Shareholders' Reports—Admiral Shares	170
Shareholders' Reports—Institutional Shares	25
Shareholders' Reports—Institutional Plus Shares	25
Trustees' Fees and Expenses	21
Other Expenses	28
Total Expenses	19,445
Expenses Paid Indirectly	(24)
Net Expenses	19,421
Net Investment Income	1,131,986
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(1,384,271)
Futures Contracts	(648)
Realized Net Gain (Loss)	(1,384,919)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	2,357,950
Net Increase (Decrease) in Net Assets Resulting from Operations	2,105,017

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 \$3,783,000, (\$36,000), \$1,000, and less than \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Includes (\$10,231,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2023 (\$000)	2022 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	1,131,986	764,072
Realized Net Gain (Loss)	(1,384,919)	(1,064,546)
Change in Unrealized Appreciation (Depreciation)	2,357,950	(4,717,466)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,105,017	(5,017,940)
Distributions		
Investor Shares	(1,751)	(1,751)
ETF Shares	(475,961)	(294,938)
Admiral Shares	(511,890)	(369,279)
Institutional Shares	(91,632)	(66,412)
Institutional Plus Shares	(49,711)	(39,131)
Total Distributions	(1,130,945)	(771,511)
Capital Share Transactions		
Investor Shares	(11,845)	(24,617)
ETF Shares	3,422,614	755,659
Admiral Shares	817,668	(202,131)
Institutional Shares	143,565	(64,710)
Institutional Plus Shares	(717,429)	152,455
Net Increase (Decrease) from Capital Share Transactions	3,654,573	616,656
Total Increase (Decrease)	4,628,645	(5,172,795)
Net Assets		
Beginning of Period	33,119,114	38,291,909
End of Period	37,747,759	33,119,114

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations					
Net Investment Income ¹	.311	.228	.221	.271	.316
Net Realized and Unrealized Gain (Loss) on Investments	.281	(1.806)	(.529)	.868	.787
Total from Investment Operations	.592	(1.578)	(.308)	1.139	1.103
Distributions					
Dividends from Net Investment Income	(.312)	(.229)	(.219)	(.271)	(.313)
Distributions from Realized Capital Gains	—	(.003)	(.173)	(.088)	—
Total Distributions	(.312)	(.232)	(.392)	(.359)	(.313)
Net Asset Value, End of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return²	5.99%	-13.34%	-2.44%	9.71%	10.09%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$53	\$63	\$103	\$170	\$163
Ratio of Total Expenses to Average Net Assets	0.15% ³	0.15% ³	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	3.07%	2.13%	1.81%	2.18%	2.78%
Portfolio Turnover Rate ⁴	63%	46%	46%	55%	50%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$74.25	\$87.63	\$92.73	\$87.08	\$81.27
Investment Operations					
Net Investment Income ¹	2.394	1.783	1.715	2.080	2.392
Net Realized and Unrealized Gain (Loss) on Investments	2.087	(13.370)	(3.817)	6.313	5.816
Total from Investment Operations	4.481	(11.587)	(2.102)	8.393	8.208
Distributions					
Dividends from Net Investment Income	(2.361)	(1.772)	(1.719)	(2.094)	(2.398)
Distributions from Realized Capital Gains	—	(.021)	(1.279)	(.649)	—
Total Distributions	(2.361)	(1.793)	(2.998)	(2.743)	(2.398)
Net Asset Value, End of Period	\$76.37	\$74.25	\$87.63	\$92.73	\$87.08
Total Return	6.16%	-13.30%	-2.27%	9.71%	10.19%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$16,751	\$12,916	\$14,359	\$15,482	\$13,546
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.21%	2.27%	1.91%	2.27%	2.80%
Portfolio Turnover Rate ³	63%	46%	46%	55%	50%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations					
Net Investment Income ¹	.321	.238	.229	.280	.322
Net Realized and Unrealized Gain (Loss) on Investments	.279	(1.807)	(.527)	.869	.790
Total from Investment Operations	.600	(1.569)	(.298)	1.149	1.112
Distributions					
Dividends from Net Investment Income	(.320)	(.238)	(.229)	(.281)	(.322)
Distributions from Realized Capital Gains	—	(.003)	(.173)	(.088)	—
Total Distributions	(.320)	(.241)	(.402)	(.369)	(.322)
Net Asset Value, End of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return²	6.07%	-13.27%	-2.36%	9.80%	10.18%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$17,061	\$15,779	\$18,773	\$20,241	\$16,776
Ratio of Total Expenses to Average Net Assets	0.07% ³	0.07% ³	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	3.17%	2.24%	1.88%	2.25%	2.78%
Portfolio Turnover Rate ⁴	63%	46%	46%	55%	50%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations					
Net Investment Income ¹	.322	.240	.232	.283	.325
Net Realized and Unrealized Gain (Loss) on Investments	.280	(1.807)	(.527)	.868	.790
Total from Investment Operations	.602	(1.567)	(.295)	1.151	1.115
Distributions					
Dividends from Net Investment Income	(.322)	(.240)	(.232)	(.283)	(.325)
Distributions from Realized Capital Gains	—	(.003)	(.173)	(.088)	—
Total Distributions	(.322)	(.243)	(.405)	(.371)	(.325)
Net Asset Value, End of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return	6.09%	-13.25%	-2.34%	9.82%	10.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$2,931	\$2,706	\$3,271	\$3,527	\$3,158
Ratio of Total Expenses to Average Net Assets	0.05% ²	0.05% ²	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.18%	2.26%	1.90%	2.28%	2.81%
Portfolio Turnover Rate ³	63%	46%	46%	55%	50%

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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.08	\$11.89	\$12.59	\$11.81	\$11.02
Investment Operations					
Net Investment Income ¹	.322	.242	.233	.285	.326
Net Realized and Unrealized Gain (Loss) on Investments	.281	(1.808)	(.527)	.868	.790
Total from Investment Operations	.603	(1.566)	(.294)	1.153	1.116
Distributions					
Dividends from Net Investment Income	(.323)	(.241)	(.233)	(.285)	(.326)
Distributions from Realized Capital Gains	—	(.003)	(.173)	(.088)	—
Total Distributions	(.323)	(.244)	(.406)	(.373)	(.326)
Net Asset Value, End of Period	\$10.36	\$10.08	\$11.89	\$12.59	\$11.81
Total Return	6.10%	-13.24%	-2.33%	9.83%	10.21%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$951	\$1,655	\$1,786	\$1,777	\$1,632
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	3.18%	2.28%	1.91%	2.29%	2.83%
Portfolio Turnover Rate ³	63%	46%	46%	55%	50%

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.

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 other 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, 2023, 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, 2023.

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 \$4.3 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, 2023, 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, 2023, the fund had contributed to Vanguard capital in the amount of \$1,196,000, 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, 2023, 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. 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.

Intermediate-Term Bond Index Fund

The following table summarizes the market value of the fund's investments as of December 31, 2023, 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	—	20,835,554	—	20,835,554
Corporate Bonds	—	14,803,700	—	14,803,700
Sovereign Bonds	—	1,615,202	—	1,615,202
Taxable Municipal Bonds	—	186,769	—	186,769
Temporary Cash Investments	20,738	—	—	20,738
Total	20,738	37,441,225	—	37,461,963

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	(10,250)
Total Distributable Earnings (Loss)	10,250

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 capital loss carryforwards; 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	2,722
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(2,160,674)
Capital Loss Carryforwards	(2,341,526)
Qualified Late-Year Losses	—
Other Temporary Differences	—
Total	(4,499,478)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023 Amount (\$000)	2022 Amount (\$000)
Ordinary Income*	1,130,945	762,424
Long-Term Capital Gains	—	9,087
Total	1,130,945	771,511

* Includes short-term capital gains, if any.

Intermediate-Term Bond Index Fund

As of December 31, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	39,622,637
Gross Unrealized Appreciation	407,851
Gross Unrealized Depreciation	(2,568,525)
Net Unrealized Appreciation (Depreciation)	(2,160,674)

F. During the year ended December 31, 2023, the fund purchased \$8,530,208,000 of investment securities and sold \$4,441,920,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$17,504,535,000 and \$18,062,190,000, respectively. Purchases and sales include \$3,855,075,000 and \$468,497,000, 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, 2023, such purchases were \$14,876,000 and sales were \$0; 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,			
	2023		2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	9,068	899	9,148	850
Issued in Lieu of Cash Distributions	1,751	173	1,751	165
Redeemed	(22,664)	(2,225)	(35,516)	(3,363)
Net Increase (Decrease)—Investor Shares	(11,845)	(1,153)	(24,617)	(2,348)
ETF Shares				
Issued	3,897,934	51,900	2,889,625	36,600
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(475,320)	(6,500)	(2,133,966)	(26,500)
Net Increase (Decrease)—ETF Shares	3,422,614	45,400	755,659	10,100
Admiral Shares				
Issued	4,164,775	412,108	4,282,252	408,764
Issued in Lieu of Cash Distributions	435,135	42,979	313,860	29,712
Redeemed	(3,782,242)	(374,403)	(4,798,243)	(451,039)
Net Increase (Decrease)—Admiral Shares	817,668	80,684	(202,131)	(12,563)
Institutional Shares				
Issued	765,597	75,593	686,547	64,401
Issued in Lieu of Cash Distributions	86,496	8,540	63,341	5,995
Redeemed	(708,528)	(69,797)	(814,598)	(76,877)
Net Increase (Decrease)—Institutional Shares	143,565	14,336	(64,710)	(6,481)
Institutional Plus Shares				
Issued	272,212	26,698	525,494	48,335
Issued in Lieu of Cash Distributions	26,798	2,650	17,164	1,629
Redeemed	(1,016,439)	(101,827)	(390,203)	(35,857)
Net Increase (Decrease)—Institutional Plus Shares	(717,429)	(72,479)	152,455	14,107

H. 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.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

I. Management has determined that no events or transactions occurred subsequent to December 31, 2023, that would require recognition or disclosure in these financial statements.

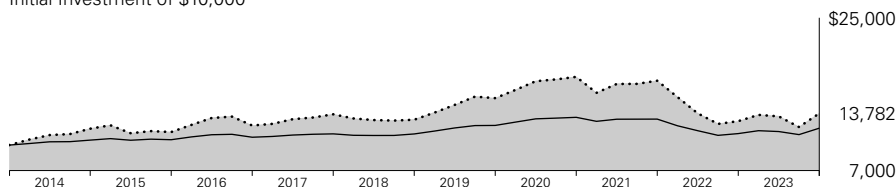
Long-Term Bond Index Fund

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, 2013, Through December 31, 2023

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2023

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Long-Term Bond Index Fund ETF Shares Net Asset Value	7.53%	1.08%	3.26%	\$13,782
Long-Term Bond Index Fund ETF Shares Market Price	7.39	0.97	3.22	13,723
Bloomberg U.S. Long Government/Credit Float Adjusted Index	7.13	1.12	3.22	13,732
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Since Inception (2/7/2019)	Final Value of a \$10,000 Investment
Long-Term Bond Index Fund Admiral Shares	6.98%	0.52%	\$10,256
Bloomberg U.S. Long Government/Credit Float Adjusted Index	7.13	0.62	10,309
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	0.96	10,480

"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	7.01%	0.99%	3.22%	\$6,866,200
Bloomberg U.S. Long Government/Credit Float Adjusted Index	7.13	1.12	3.22	6,866,017
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	5,994,522

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, 2023			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Long-Term Bond Index Fund Institutional Plus Shares	7.02%	1.00%	3.24%	\$137,494,340
Bloomberg U.S. Long Government/Credit Float Adjusted Index	7.13	1.12	3.22	137,320,340
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	119,890,440

Cumulative Returns of ETF Shares: December 31, 2013, Through December 31, 2023

	One Year	Five Years	Ten Years
Long-Term Bond Index Fund ETF Shares Market Price	7.39%	4.97%	37.23%
Long-Term Bond Index Fund ETF Shares Net Asset Value	7.53	5.51	37.82
Bloomberg U.S. Long Government/Credit Float Adjusted Index	7.13	5.74	37.32

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, 2023

Corporate Bonds	46.9%
Sovereign Bonds	2.9
Taxable Municipal Bonds	2.5
U.S. Government and Agency Obligations	47.7

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, 2023

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 (47.1%)									
U.S. Government Securities (46.7%)									
United States Treasury Note/Bond	3.875%	8/15/33	17,767	17,773	United States Treasury Note/Bond	3.000%	2/15/48	87,475	71,538
United States Treasury Note/Bond	4.500%	11/15/33	10,706	11,258	United States Treasury Note/Bond	3.125%	5/15/48	95,616	79,944
United States Treasury Note/Bond	4.500%	2/15/36	1,430	1,527	United States Treasury Note/Bond	3.000%	8/15/48	77,663	63,465
United States Treasury Note/Bond	4.375%	2/15/38	1,935	2,037	United States Treasury Note/Bond	3.375%	11/15/48	77,031	67,378
United States Treasury Note/Bond	4.500%	5/15/38	8,195	8,720	United States Treasury Note/Bond	3.000%	2/15/49	79,276	64,759
United States Treasury Note/Bond	3.500%	2/15/39	8,931	8,469	United States Treasury Note/Bond	2.875%	5/15/49	85,385	68,135
United States Treasury Note/Bond	4.250%	5/15/39	28,251	29,155	United States Treasury Note/Bond	2.250%	8/15/49	77,510	54,354
United States Treasury Note/Bond	4.500%	8/15/39	16,000	16,965	United States Treasury Note/Bond	2.375%	11/15/49	78,361	56,445
United States Treasury Note/Bond	4.375%	11/15/39	27,421	28,621	United States Treasury Note/Bond	2.000%	2/15/50	92,244	60,939
United States Treasury Note/Bond	4.625%	2/15/40	25,000	26,812	United States Treasury Note/Bond	1.250%	5/15/50	104,016	56,331
United States Treasury Note/Bond	1.125%	5/15/40	91,731	59,252	United States Treasury Note/Bond	1.375%	8/15/50	124,059	69,454
United States Treasury Note/Bond	4.375%	5/15/40	31,160	32,426	United States Treasury Note/Bond	1.625%	11/15/50	123,479	73,894
United States Treasury Note/Bond	1.125%	8/15/40	120,446	77,047	United States Treasury Note/Bond	1.875%	2/15/51	138,519	88,263
United States Treasury Note/Bond	3.875%	8/15/40	22,565	22,050	United States Treasury Note/Bond	2.375%	5/15/51	147,136	105,478
United States Treasury Note/Bond	1.375%	11/15/40	113,915	75,807	United States Treasury Note/Bond	2.000%	8/15/51	141,524	92,831
United States Treasury Note/Bond	4.250%	11/15/40	25,590	26,134	United States Treasury Note/Bond	1.875%	11/15/51	142,505	90,513
United States Treasury Note/Bond	1.875%	2/15/41	138,013	99,499	United States Treasury Note/Bond	2.250%	2/15/52	131,083	91,267
United States Treasury Note/Bond	4.750%	2/15/41	33,080	35,850	United States Treasury Note/Bond	2.875%	5/15/52	116,529	93,187
United States Treasury Note/Bond	2.250%	5/15/41	112,410	85,906	United States Treasury Note/Bond	3.000%	8/15/52	117,651	96,621
United States Treasury Note/Bond	4.375%	5/15/41	27,045	27,949	United States Treasury Note/Bond	4.000%	11/15/52	126,170	124,987
¹ United States Treasury Note/Bond	1.750%	8/15/41	146,982	102,520	United States Treasury Note/Bond	3.625%	2/15/53	119,264	110,599
United States Treasury Note/Bond	3.750%	8/15/41	15,000	14,306	United States Treasury Note/Bond	3.625%	5/15/53	117,293	108,918
United States Treasury Note/Bond	2.000%	11/15/41	137,615	99,878	United States Treasury Note/Bond	4.125%	8/15/53	147,893	150,158
United States Treasury Note/Bond	3.125%	11/15/41	23,137	20,173	United States Treasury Note/Bond	4.750%	11/15/53	61,550	69,330
United States Treasury Note/Bond	2.375%	2/15/42	113,541	87,426					4,424,841
United States Treasury Note/Bond	3.125%	2/15/42	37,802	32,846	Agency Bonds and Notes (0.4%)				
United States Treasury Note/Bond	3.000%	5/15/42	31,950	27,108	² AID-Israel	5.500%	9/18/33	1,630	1,793
United States Treasury Note/Bond	3.250%	5/15/42	89,868	79,098	Federal Home Loan Banks	5.625%	3/14/36	1,000	1,108
United States Treasury Note/Bond	2.750%	8/15/42	38,553	31,342	Federal Home Loan Banks	5.500%	7/15/36	4,055	4,566
United States Treasury Note/Bond	3.375%	8/15/42	72,358	64,738	^{3,4} Federal Home Loan Mortgage Corp.	0.000%	11/15/38	40	21
United States Treasury Note/Bond	2.750%	11/15/42	44,668	36,209	⁴ Federal National Mortgage Assn.	5.625%	7/15/37	4,106	4,662
United States Treasury Note/Bond	4.000%	11/15/42	56,034	54,633	⁴ Federal National Mortgage Assn.	6.210%	8/6/38	770	924
United States Treasury Note/Bond	3.125%	2/15/43	36,760	31,504	Tennessee Valley Authority	4.650%	6/15/35	2,510	2,563
United States Treasury Note/Bond	3.875%	2/15/43	58,666	56,136	Tennessee Valley Authority	5.880%	4/1/36	4,535	5,155
United States Treasury Note/Bond	2.875%	5/15/43	66,020	54,343	Tennessee Valley Authority	5.980%	4/1/36	1,000	1,138
United States Treasury Note/Bond	3.875%	5/15/43	60,478	57,861	Tennessee Valley Authority	6.150%	1/15/38	2,450	2,828
United States Treasury Note/Bond	3.625%	8/15/43	44,294	40,833	Tennessee Valley Authority	5.500%	6/15/38	1,175	1,287
United States Treasury Note/Bond	4.375%	8/15/43	60,885	62,360	Tennessee Valley Authority	5.250%	9/15/39	7,770	8,248
United States Treasury Note/Bond	3.750%	11/15/43	43,750	40,975	Tennessee Valley Authority	4.875%	1/15/48	2,650	2,704
United States Treasury Note/Bond	4.750%	11/15/43	41,480	44,636	Tennessee Valley Authority	4.250%	9/15/52	950	880
United States Treasury Note/Bond	3.625%	2/15/44	45,299	41,618	Tennessee Valley Authority	5.375%	4/1/56	950	1,046
United States Treasury Note/Bond	3.375%	5/15/44	40,928	36,170	Tennessee Valley Authority	4.625%	9/15/60	400	392
United States Treasury Note/Bond	3.125%	8/15/44	52,603	44,647	Tennessee Valley Authority	4.250%	9/15/65	2,500	2,290
United States Treasury Note/Bond	3.000%	11/15/44	34,000	28,220					41,605
United States Treasury Note/Bond	2.500%	2/15/45	70,671	53,666	Total U.S. Government and Agency Obligations (Cost \$5,308,318) 4,466,446				
United States Treasury Note/Bond	3.000%	5/15/45	39,705	32,843	Corporate Bonds (46.3%)				
United States Treasury Note/Bond	2.875%	8/15/45	54,877	44,381	Communications (5.6%)				
United States Treasury Note/Bond	3.000%	11/15/45	36,065	29,754	Alphabet Inc.	1.900%	8/15/40	1,750	1,216
United States Treasury Note/Bond	2.500%	2/15/46	66,325	49,910	Alphabet Inc.	2.050%	8/15/50	8,130	5,088
United States Treasury Note/Bond	2.500%	5/15/46	64,281	48,271	Alphabet Inc.	2.250%	8/15/60	841	522
United States Treasury Note/Bond	2.250%	8/15/46	44,353	31,630	America Movil SAB de CV	6.375%	3/1/35	1,003	1,118
United States Treasury Note/Bond	2.875%	11/15/46	31,084	24,964	America Movil SAB de CV	6.125%	11/15/37	930	1,014
United States Treasury Note/Bond	3.000%	2/15/47	60,834	49,893	America Movil SAB de CV	6.125%	3/30/40	3,677	4,000
United States Treasury Note/Bond	3.000%	5/15/47	54,062	44,314	America Movil SAB de CV	4.375%	7/16/42	2,179	1,967
United States Treasury Note/Bond	2.750%	8/15/47	73,091	57,136	America Movil SAB de CV	4.375%	4/22/49	2,496	2,213
United States Treasury Note/Bond	2.750%	11/15/47	85,061	66,454	AT&T Inc.	5.400%	2/15/34	6,540	6,748

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AT&T Inc.	4.500%	5/15/35	5,459	5,178	Comcast Corp.	6.500%	11/15/35	1,082	1,236
AT&T Inc.	5.250%	3/1/37	1,045	1,050	Comcast Corp.	3.200%	7/15/36	2,286	1,923
AT&T Inc.	4.900%	8/15/37	3,226	3,123	Comcast Corp.	6.450%	3/15/37	1,187	1,354
AT&T Inc.	4.850%	3/1/39	5,985	5,724	Comcast Corp.	3.900%	3/1/38	1,635	1,463
AT&T Inc.	6.000%	8/15/40	344	366	Comcast Corp.	4.600%	10/15/38	2,727	2,641
AT&T Inc.	5.350%	9/1/40	110	109	Comcast Corp.	3.250%	11/1/39	3,590	2,916
AT&T Inc.	3.500%	6/1/41	6,709	5,332	Comcast Corp.	3.750%	4/1/40	4,323	3,719
AT&T Inc.	4.300%	12/15/42	2,855	2,487	Comcast Corp.	4.650%	7/15/42	629	592
AT&T Inc.	4.650%	6/1/44	850	757	Comcast Corp.	4.600%	8/15/45	2,820	2,646
AT&T Inc.	4.800%	6/15/44	245	224	Comcast Corp.	3.400%	7/15/46	2,584	2,005
AT&T Inc.	4.350%	6/15/45	1,226	1,061	Comcast Corp.	4.000%	8/15/47	1,087	918
AT&T Inc.	4.750%	5/15/46	5,850	5,304	Comcast Corp.	3.969%	11/1/47	4,080	3,430
3 AT&T Inc.	5.150%	11/15/46	3,732	3,596	Comcast Corp.	4.000%	3/1/48	1,789	1,507
AT&T Inc.	5.450%	3/1/47	130	130	Comcast Corp.	4.700%	10/15/48	3,245	3,100
AT&T Inc.	4.500%	3/9/48	3,745	3,281	Comcast Corp.	3.999%	11/1/49	5,472	4,579
AT&T Inc.	4.550%	3/9/49	3,808	3,338	Comcast Corp.	3.450%	2/1/50	4,762	3,661
AT&T Inc.	3.650%	6/1/51	5,961	4,499	Comcast Corp.	2.800%	1/15/51	4,202	2,801
AT&T Inc.	3.500%	9/15/53	15,636	11,376	Comcast Corp.	2.887%	11/1/51	8,236	5,577
AT&T Inc.	3.550%	9/15/55	16,440	11,853	Comcast Corp.	2.450%	8/15/52	970	605
AT&T Inc.	3.800%	12/1/57	11,519	8,574	Comcast Corp.	4.049%	11/1/52	1,330	1,123
AT&T Inc.	3.650%	9/15/59	12,805	9,197	Comcast Corp.	5.350%	5/15/53	3,656	3,792
AT&T Inc.	3.850%	6/1/60	3,743	2,797	Comcast Corp.	2.937%	11/1/56	11,788	7,770
Bell Telephone Co. of Canada or Bell Canada	4.464%	4/1/48	2,181	1,963	Comcast Corp.	4.950%	10/15/58	2,754	2,711
Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	695	597	Comcast Corp.	2.650%	8/15/62	1,810	1,114
3 Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	900	691	Comcast Corp.	2.987%	11/1/63	8,810	5,693
3 Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	2,000	1,416	Comcast Corp.	5.500%	5/15/64	2,815	2,967
Bell Telephone Co. of Canada or Bell Canada	3.650%	8/15/52	1,400	1,084	Discovery Communications LLC	5.000%	9/20/37	872	782
Charter Communications Operating LLC	6.384%	10/23/35	3,135	3,183	Discovery Communications LLC	4.875%	4/1/43	1,231	1,028
Charter Communications Operating LLC	5.375%	4/1/38	1,727	1,561	Discovery Communications LLC	5.200%	9/20/47	2,590	2,235
Charter Communications Operating LLC	3.500%	6/1/41	2,522	1,783	Discovery Communications LLC	5.300%	5/15/49	1,521	1,314
Charter Communications Operating LLC	3.500%	3/1/42	3,365	2,349	Discovery Communications LLC	4.650%	5/15/50	2,093	1,686
Charter Communications Operating LLC	6.484%	10/23/45	5,677	5,577	Discovery Communications LLC	4.000%	9/15/55	4,029	2,866
Charter Communications Operating LLC	5.375%	5/1/47	4,159	3,548	Electronic Arts Inc.	2.950%	2/15/51	1,585	1,120
Charter Communications Operating LLC	5.750%	4/1/48	5,384	4,787	Fox Corp.	5.476%	1/25/39	1,737	1,694
Charter Communications Operating LLC	5.125%	7/1/49	3,427	2,789	Fox Corp.	5.576%	1/25/49	3,151	3,029
Charter Communications Operating LLC	4.800%	3/1/50	6,173	4,805	Grupo Televisa SAB	6.625%	1/15/40	1,195	1,255
Charter Communications Operating LLC	3.700%	4/1/51	3,141	2,046	Grupo Televisa SAB	5.000%	5/13/45	1,605	1,377
Charter Communications Operating LLC	3.900%	6/1/52	5,361	3,609	Grupo Televisa SAB	6.125%	1/31/46	1,775	1,772
Charter Communications Operating LLC	5.250%	4/1/53	3,077	2,584	Grupo Televisa SAB	5.250%	5/24/49	1,550	1,384
Charter Communications Operating LLC	6.834%	10/23/55	2,078	2,087	Interpublic Group of Cos. Inc.	5.400%	10/1/48	1,201	1,138
Charter Communications Operating LLC	3.850%	4/1/61	2,500	1,572	Meta Platforms Inc.	4.450%	8/15/52	5,240	4,822
Charter Communications Operating LLC	4.400%	12/1/61	3,030	2,095	Meta Platforms Inc.	5.600%	5/15/53	5,207	5,653
Charter Communications Operating LLC	3.950%	6/30/62	2,603	1,654	Meta Platforms Inc.	4.650%	8/15/62	2,878	2,686
Comcast Corp.	5.500%	4/1/63	2,440	2,041	Meta Platforms Inc.	5.750%	5/15/63	3,512	3,850
Comcast Corp.	4.200%	8/15/34	1,050	1,003	NBCUniversal Media LLC	4.450%	1/15/43	2,355	2,156
Comcast Corp.	5.650%	6/15/35	1,759	1,890	Orange SA	5.375%	1/13/42	1,840	1,875
Comcast Corp.	4.400%	8/15/35	2,147	2,068	Orange SA	5.500%	2/6/44	1,586	1,649
					Paramount Global	6.875%	4/30/36	2,468	2,506
					Paramount Global	5.900%	10/15/40	305	277
					Paramount Global	4.850%	7/1/42	1,636	1,311
					Paramount Global	4.375%	3/15/43	3,120	2,317
					Paramount Global	5.850%	9/1/43	1,125	1,015
					Paramount Global	5.250%	4/1/44	1,297	1,061
					Paramount Global	4.900%	8/15/44	1,446	1,149
					Paramount Global	4.600%	1/15/45	1,564	1,192
					Paramount Global	4.950%	5/19/50	2,407	1,953
					Rogers Communications Inc.	7.500%	8/15/38	780	902
					Rogers Communications Inc.	4.500%	3/15/42	2,235	1,976
					Rogers Communications Inc.	4.500%	3/15/43	1,275	1,129
					Rogers Communications Inc.	5.450%	10/1/43	535	519
					Rogers Communications Inc.	5.000%	3/15/44	1,274	1,194
					Rogers Communications Inc.	4.300%	2/15/48	501	418
					Rogers Communications Inc.	4.350%	5/1/49	1,876	1,588
					Rogers Communications Inc.	3.700%	11/15/49	1,275	967
					Rogers Communications Inc.	4.550%	3/15/52	5,035	4,400
					Telefonica Emisiones SA	7.045%	6/20/36	3,999	4,528
					Telefonica Emisiones SA	4.665%	3/6/38	1,301	1,191

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Telefonica Emisiones SA	5.213%	3/8/47	4,492	4,179	Walt Disney Co.	3.600%	1/13/51	5,848	4,705
Telefonica Emisiones SA	4.895%	3/6/48	2,811	2,485	Walt Disney Co.	3.800%	5/13/60	2,355	1,918
Telefonica Emisiones SA	5.520%	3/1/49	3,099	2,999	Warnermedia Holdings Inc.	5.050%	3/15/42	10,525	9,280
TELUS Corp.	4.600%	11/16/48	1,230	1,099	Warnermedia Holdings Inc.	5.141%	3/15/52	13,361	11,496
TELUS Corp.	4.300%	6/15/49	1,321	1,107	Warnermedia Holdings Inc.	5.391%	3/15/62	5,915	5,087
Thomson Reuters Corp.	5.500%	8/15/35	844	870					
Thomson Reuters Corp.	5.850%	4/15/40	1,000	1,040					534,078
Thomson Reuters Corp.	5.650%	11/23/43	720	719	Consumer Discretionary (2.8%)				
Time Warner Cable LLC	6.550%	5/1/37	3,090	3,047	Alibaba Group Holding Ltd.	4.500%	11/28/34	779	731
Time Warner Cable LLC	7.300%	7/1/38	3,593	3,724	Alibaba Group Holding Ltd.	4.000%	12/6/37	2,535	2,184
Time Warner Cable LLC	6.750%	6/15/39	3,226	3,211	Alibaba Group Holding Ltd.	2.700%	2/9/41	2,535	1,735
Time Warner Cable LLC	5.875%	11/15/40	1,752	1,594	Alibaba Group Holding Ltd.	4.200%	12/6/47	2,865	2,339
Time Warner Cable LLC	5.500%	9/1/41	1,937	1,700	Alibaba Group Holding Ltd.	3.150%	2/9/51	3,436	2,280
Time Warner Cable LLC	4.500%	9/15/42	2,700	2,133	Alibaba Group Holding Ltd.	4.400%	12/6/57	2,419	1,967
T-Mobile USA Inc.	5.750%	1/15/34	1,955	2,075	Alibaba Group Holding Ltd.	3.250%	2/9/61	1,610	1,017
T-Mobile USA Inc.	4.375%	4/15/40	4,745	4,296	Amazon.com Inc.	4.800%	12/5/34	3,257	3,371
T-Mobile USA Inc.	3.000%	2/15/41	4,050	3,036	Amazon.com Inc.	3.875%	8/22/37	5,925	5,499
T-Mobile USA Inc.	4.500%	4/15/50	6,343	5,616	Amazon.com Inc.	2.875%	5/12/41	4,042	3,175
T-Mobile USA Inc.	3.300%	2/15/51	6,260	4,534	Amazon.com Inc.	4.950%	12/5/44	1,220	1,259
T-Mobile USA Inc.	3.400%	10/15/52	5,812	4,244	Amazon.com Inc.	4.050%	8/22/47	4,815	4,343
T-Mobile USA Inc.	5.650%	1/15/53	3,332	3,478	Amazon.com Inc.	2.500%	6/3/50	4,619	3,077
T-Mobile USA Inc.	5.750%	1/15/54	2,825	2,997	Amazon.com Inc.	3.100%	5/12/51	6,402	4,785
T-Mobile USA Inc.	6.000%	6/15/54	2,420	2,660	Amazon.com Inc.	3.950%	4/13/52	5,459	4,785
T-Mobile USA Inc.	3.600%	11/15/60	4,204	3,074	Amazon.com Inc.	4.250%	8/22/57	5,320	4,906
³ TWDC Enterprises 18 Corp.	4.125%	12/1/41	1,849	1,659	Amazon.com Inc.	2.700%	6/3/60	4,057	2,688
³ TWDC Enterprises 18 Corp.	3.700%	12/1/42	1,377	1,166	Amazon.com Inc.	3.250%	5/12/61	4,525	3,330
³ TWDC Enterprises 18 Corp.	4.125%	6/1/44	2,690	2,402	Amazon.com Inc.	4.100%	4/13/62	2,249	1,989
³ TWDC Enterprises 18 Corp.	3.000%	7/30/46	360	265	³ American University	3.672%	4/1/49	1,235	1,003
Verizon Communications Inc.	4.400%	11/1/34	3,741	3,603	Aptiv plc	4.400%	10/1/46	450	364
Verizon Communications Inc.	4.272%	1/15/36	2,563	2,414	Aptiv plc	5.400%	3/15/49	650	606
Verizon Communications Inc.	5.250%	3/16/37	3,093	3,220	Aptiv plc	3.100%	12/1/51	2,955	1,929
Verizon Communications Inc.	4.812%	3/15/39	3,126	3,024	Aptiv plc	4.150%	5/1/52	1,960	1,553
Verizon Communications Inc.	2.650%	11/20/40	5,000	3,606	BorgWarner Inc.	4.375%	3/15/45	1,193	986
Verizon Communications Inc.	3.400%	3/22/41	9,487	7,573	³ Brown University	2.924%	9/1/50	821	596
Verizon Communications Inc.	2.850%	9/3/41	1,814	1,343	Brunswick Corp.	5.100%	4/1/52	691	541
Verizon Communications Inc.	4.750%	11/1/41	2,164	2,104	³ California Endowment	2.498%	4/1/51	945	613
Verizon Communications Inc.	3.850%	11/1/42	870	731	California Institute of Technology	4.321%	8/1/45	1,245	1,149
Verizon Communications Inc.	4.125%	8/15/46	1,816	1,561	California Institute of Technology	4.700%	11/1/11	820	735
Verizon Communications Inc.	4.862%	8/21/46	5,882	5,619	California Institute of Technology	3.650%	9/1/19	730	519
Verizon Communications Inc.	4.522%	9/15/48	2,957	2,697	³ Case Western Reserve University	5.405%	6/1/22	625	625
Verizon Communications Inc.	2.875%	11/20/50	8,040	5,478	Claremont Mckenna College	3.775%	1/1/22	650	447
Verizon Communications Inc.	3.550%	3/22/51	9,502	7,331	Darden Restaurants Inc.	4.550%	2/15/48	700	594
Verizon Communications Inc.	3.875%	3/1/52	2,535	2,060	Dick's Sporting Goods Inc.	4.100%	1/15/52	1,477	1,057
Verizon Communications Inc.	4.672%	3/15/55	880	817	³ Duke University	2.682%	10/1/44	2,292	1,712
Verizon Communications Inc.	2.987%	10/30/56	10,218	6,799	³ Duke University	2.757%	10/1/50	1,045	735
Verizon Communications Inc.	3.000%	11/20/60	3,555	2,336	³ Duke University	2.832%	10/1/55	827	567
Verizon Communications Inc.	3.700%	3/22/61	5,059	3,872	eBay Inc.	4.000%	7/15/42	2,132	1,775
Vodafone Group plc	6.150%	2/27/37	3,980	4,309	eBay Inc.	3.650%	5/10/51	770	589
Vodafone Group plc	4.375%	2/19/43	3,236	2,825	³ Emory University	2.969%	9/1/50	1,210	866
Vodafone Group plc	5.250%	5/30/48	2,280	2,224	³ Ford Foundation	2.415%	6/1/50	391	255
Vodafone Group plc	4.875%	6/19/49	3,975	3,606	³ Ford Foundation	2.815%	6/1/70	1,959	1,253
Vodafone Group plc	4.250%	9/17/50	2,339	1,947	Ford Motor Co.	4.750%	1/15/43	3,953	3,265
Vodafone Group plc	5.625%	2/10/53	1,945	1,969	Ford Motor Co.	7.400%	11/1/46	225	245
Vodafone Group plc	5.125%	6/19/59	1,035	945	Ford Motor Co.	5.291%	12/8/46	2,584	2,283
Vodafone Group plc	5.750%	2/10/63	1,300	1,322	Fortune Brands Innovations Inc.	4.500%	3/25/52	1,100	927
Walt Disney Co.	6.200%	12/15/34	1,570	1,777	General Motors Co.	5.000%	4/1/35	1,525	1,456
Walt Disney Co.	6.400%	12/15/35	1,976	2,264	General Motors Co.	6.600%	4/1/36	2,142	2,290
Walt Disney Co.	6.150%	3/1/37	728	808	General Motors Co.	5.150%	4/1/38	2,140	2,024
Walt Disney Co.	6.650%	11/15/37	2,295	2,697	General Motors Co.	6.250%	10/2/43	3,187	3,260
Walt Disney Co.	4.625%	3/23/40	1,765	1,721	General Motors Co.	5.200%	4/1/45	2,452	2,211
Walt Disney Co.	3.500%	5/13/40	3,367	2,841	General Motors Co.	6.750%	4/1/46	1,490	1,600
Walt Disney Co.	6.150%	2/15/41	394	442	General Motors Co.	5.400%	4/1/48	1,486	1,362
Walt Disney Co.	5.400%	10/1/43	1,109	1,163	General Motors Co.	5.950%	4/1/49	1,800	1,766
Walt Disney Co.	4.750%	9/15/44	2,357	2,274	General Motors Financial Co. Inc.	6.100%	1/7/34	2,000	2,057
Walt Disney Co.	4.750%	11/15/46	1,502	1,441	³ George Washington University	4.300%	9/15/44	761	669
Walt Disney Co.	2.750%	9/1/49	4,439	3,050	George Washington University	4.868%	9/15/45	1,060	1,035
Walt Disney Co.	4.700%	3/23/50	3,636	3,539	³ George Washington University	4.126%	9/15/48	1,834	1,634
					³ Georgetown University	4.315%	4/1/49	1,476	1,310

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Georgetown University	2.943%	4/1/50	415	288	³ McDonald's Corp.	4.200%	4/1/50	2,360	2,097
Georgetown University	5.115%	4/1/53	390	404	³ McDonald's Corp.	5.150%	9/9/52	1,985	2,020
³ Georgetown University	5.215%	10/1/18	405	389	McDonald's Corp.	5.450%	8/14/53	1,500	1,598
Harley-Davidson Inc.	4.625%	7/28/45	640	514	MDC Holdings Inc.	6.000%	1/15/43	1,513	1,412
Hasbro Inc.	6.350%	3/15/40	974	1,014	NIKE Inc.	3.250%	3/27/40	1,605	1,349
Hasbro Inc.	5.100%	5/15/44	782	689	NIKE Inc.	3.625%	5/1/43	1,180	1,019
Home Depot Inc.	5.875%	12/16/36	4,995	5,585	NIKE Inc.	3.875%	11/1/45	2,024	1,782
Home Depot Inc.	3.300%	4/15/40	3,147	2,608	NIKE Inc.	3.375%	11/1/46	985	795
Home Depot Inc.	5.400%	9/15/40	1,184	1,249	NIKE Inc.	3.375%	3/27/50	2,113	1,732
Home Depot Inc.	5.950%	4/1/41	2,149	2,405	³ Northeastern University	2.894%	10/1/50	100	70
Home Depot Inc.	4.200%	4/1/43	2,486	2,264	³ Northwestern University	4.643%	12/1/44	1,947	1,865
Home Depot Inc.	4.875%	2/15/44	1,861	1,846	³ Northwestern University	2.640%	12/1/50	564	391
Home Depot Inc.	4.400%	3/15/45	2,252	2,093	³ Northwestern University	3.662%	12/1/57	587	477
Home Depot Inc.	4.250%	4/1/46	3,867	3,501	Owens Corning	7.000%	12/1/36	745	856
Home Depot Inc.	3.900%	6/15/47	3,186	2,740	Owens Corning	4.300%	7/15/47	1,295	1,143
Home Depot Inc.	4.500%	12/6/48	1,990	1,880	Owens Corning	4.400%	1/30/48	1,077	938
Home Depot Inc.	3.125%	12/15/49	3,796	2,829	President & Fellows of Harvard College	4.875%	10/15/40	903	917
Home Depot Inc.	3.350%	4/15/50	3,073	2,389	President & Fellows of Harvard College	3.150%	7/15/46	625	489
Home Depot Inc.	2.375%	3/15/51	2,922	1,856	President & Fellows of Harvard College	2.517%	10/15/50	1,507	1,022
Home Depot Inc.	2.750%	9/15/51	2,355	1,612	President & Fellows of Harvard College	3.745%	11/15/52	1,665	1,445
Home Depot Inc.	3.625%	4/15/52	3,290	2,670	President & Fellows of Harvard College	3.300%	7/15/56	870	663
Home Depot Inc.	4.950%	9/15/52	1,530	1,551	PulteGroup Inc.	6.000%	2/15/35	545	573
Home Depot Inc.	3.500%	9/15/56	1,293	1,018	³ Rockefeller Foundation	2.492%	10/1/50	1,561	1,034
³ Howard University	5.209%	10/1/52	775	706	Snap-on Inc.	4.100%	3/1/48	764	679
JD.com Inc.	4.125%	1/14/50	670	523	Snap-on Inc.	3.100%	5/1/50	1,050	804
³ Johns Hopkins University	4.083%	7/1/53	655	580	Stanley Black & Decker Inc.	5.200%	9/1/40	880	857
³ Johns Hopkins University	2.813%	1/1/60	718	478	Stanley Black & Decker Inc.	4.850%	11/15/48	2,033	1,835
Lear Corp.	5.250%	5/15/49	1,170	1,082	Starbucks Corp.	4.300%	6/15/45	1,390	1,245
Lear Corp.	3.550%	1/15/52	700	489	Starbucks Corp.	3.750%	12/1/47	1,032	833
Leggett & Platt Inc.	3.500%	11/15/51	1,049	756	Starbucks Corp.	4.500%	11/15/48	1,970	1,798
Leland Stanford Junior University	3.647%	5/1/48	1,479	1,275	Starbucks Corp.	4.450%	8/15/49	1,970	1,790
Leland Stanford Junior University	2.413%	6/1/50	895	599	Starbucks Corp.	3.350%	3/12/50	1,205	903
Lowe's Cos. Inc.	5.000%	4/15/40	490	479	Starbucks Corp.	3.500%	11/15/50	2,175	1,692
Lowe's Cos. Inc.	2.800%	9/15/41	1,196	873	Thomas Jefferson University	3.847%	11/1/57	1,130	839
Lowe's Cos. Inc.	4.250%	9/15/44	448	367	TJX Cos. Inc.	4.500%	4/15/50	392	374
Lowe's Cos. Inc.	3.700%	4/15/46	2,126	1,681	³ Trustees of Boston College	3.129%	7/1/52	1,025	751
Lowe's Cos. Inc.	4.050%	5/3/47	2,765	2,281	³ Trustees of Boston University	4.061%	10/1/48	1,022	904
Lowe's Cos. Inc.	4.550%	4/5/49	1,850	1,634	Trustees of Princeton University	5.700%	3/1/39	1,790	1,995
Lowe's Cos. Inc.	5.125%	4/15/50	1,085	1,047	Trustees of Princeton University	2.516%	7/1/50	1,800	1,242
Lowe's Cos. Inc.	3.000%	10/15/50	4,275	2,912	Trustees of Princeton University	4.201%	3/1/52	1,070	996
Lowe's Cos. Inc.	4.250%	4/1/52	2,683	2,274	³ Trustees of the University of Pennsylvania	2.396%	10/1/50	990	641
Lowe's Cos. Inc.	5.625%	4/15/53	2,875	3,031	Trustees of the University of Pennsylvania	4.674%	9/1/12	530	491
Lowe's Cos. Inc.	5.750%	7/1/53	925	983	Trustees of the University of Pennsylvania	3.610%	2/15/19	640	460
Lowe's Cos. Inc.	4.450%	4/1/62	3,135	2,657	³ University of Chicago	2.761%	4/1/45	1,510	1,173
Lowe's Cos. Inc.	5.800%	9/15/62	2,035	2,151	³ University of Chicago	2.547%	4/1/50	913	619
Lowe's Cos. Inc.	5.850%	4/1/63	1,530	1,609	³ University of Chicago	4.003%	10/1/53	1,753	1,550
Masco Corp.	4.500%	5/15/47	424	365	³ University of Miami	4.063%	4/1/52	1,850	1,580
Masco Corp.	3.125%	2/15/51	480	336	³ University of Notre Dame du Lac	3.438%	2/15/45	1,203	973
³ Massachusetts Institute of Technology	3.959%	7/1/38	1,093	991	³ University of Notre Dame du Lac	3.394%	2/15/48	1,656	1,344
³ Massachusetts Institute of Technology	2.989%	7/1/50	1,709	1,281	³ University of Southern California	3.028%	10/1/39	2,400	1,982
Massachusetts Institute of Technology	2.294%	7/1/51	464	295	³ University of Southern California	3.841%	10/1/47	1,395	1,191
Massachusetts Institute of Technology	3.067%	4/1/52	1,640	1,239	University of Southern California	2.805%	10/1/50	1,041	724
Massachusetts Institute of Technology	5.600%	7/1/11	1,605	1,851	³ University of Southern California	2.945%	10/1/51	1,530	1,085
Massachusetts Institute of Technology	4.678%	7/1/14	1,085	1,050	University of Southern California	4.976%	10/1/53	360	371
Massachusetts Institute of Technology	3.885%	7/1/16	486	386	University of Southern California	5.250%	10/1/11	620	641
³ McDonald's Corp.	4.700%	12/9/35	2,223	2,195	³ University of Southern California	3.226%	10/1/20	476	301
³ McDonald's Corp.	6.300%	10/15/37	1,744	1,977	³ Washington University	3.524%	4/15/54	1,265	1,019
³ McDonald's Corp.	6.300%	3/1/38	1,931	2,196	Washington University	4.349%	4/15/22	975	827
³ McDonald's Corp.	5.700%	2/1/39	902	970	Whirlpool Corp.	4.500%	6/1/46	750	634
³ McDonald's Corp.	4.875%	7/15/40	1,065	1,041	³ McDonald's Corp.	3.625%	9/1/48	545	505
³ McDonald's Corp.	3.700%	2/15/42	664	561	³ McDonald's Corp.	3.625%	9/1/49	3,150	2,532
³ McDonald's Corp.	3.625%	5/1/43	1,035	860					
³ McDonald's Corp.	4.600%	5/26/45	944	891					
³ McDonald's Corp.	4.875%	12/9/45	2,031	2,002					
³ McDonald's Corp.	4.450%	3/1/47	1,108	1,017					
³ McDonald's Corp.	4.450%	9/1/48	545	505					
³ McDonald's Corp.	3.625%	9/1/49	3,150	2,532					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ William Marsh Rice University	3.574%	5/15/45	919	767	Constellation Brands Inc.	5.250%	11/15/48	1,026	1,016
³ William Marsh Rice University	3.774%	5/15/55	625	521	Constellation Brands Inc.	3.750%	5/1/50	1,390	1,110
³ Yale University	2.402%	4/15/50	960	632	Diageo Capital plc	5.875%	9/30/36	1,045	1,152
				270,101	Diageo Capital plc	3.875%	4/29/43	985	858
Consumer Staples (3.6%)					Diageo Investment Corp.	7.450%	4/15/35	930	1,130
Altria Group Inc.	5.800%	2/14/39	2,934	2,996	Diageo Investment Corp.	4.250%	5/11/42	712	649
Altria Group Inc.	3.400%	2/4/41	2,084	1,530	Dollar General Corp.	4.125%	4/3/50	1,865	1,479
Altria Group Inc.	4.250%	8/9/42	1,947	1,588	Dollar Tree Inc.	3.375%	12/1/51	788	548
Altria Group Inc.	4.500%	5/2/43	3,101	2,586	Estee Lauder Cos. Inc.	6.000%	5/15/37	1,025	1,129
Altria Group Inc.	5.375%	1/31/44	1,847	1,824	Estee Lauder Cos. Inc.	4.375%	6/15/45	945	856
Altria Group Inc.	3.875%	9/16/46	3,016	2,268	Estee Lauder Cos. Inc.	4.150%	3/15/47	1,055	912
Altria Group Inc.	5.950%	2/14/49	4,477	4,557	Estee Lauder Cos. Inc.	3.125%	12/1/49	1,750	1,276
Altria Group Inc.	4.450%	5/6/50	1,485	1,180	Estee Lauder Cos. Inc.	5.150%	5/15/53	660	673
Altria Group Inc.	3.700%	2/4/51	2,962	2,092	Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	3,880	2,952
Altria Group Inc.	6.200%	2/14/59	230	243	General Mills Inc.	3.000%	2/1/51	2,749	1,917
Altria Group Inc.	4.000%	2/4/61	2,005	1,465	Haleon US Capital LLC	4.000%	3/24/52	2,091	1,777
³ Anheuser-Busch Cos. LLC	4.700%	2/1/36	12,712	12,687	Hershey Co.	3.125%	11/15/49	938	715
³ Anheuser-Busch Cos. LLC	4.900%	2/1/46	19,842	19,576	Hormel Foods Corp.	3.050%	6/3/51	1,420	1,030
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	1,403	1,403	Ingredion Inc.	3.900%	6/1/50	450	333
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	2,495	2,377	J M Smucker Co.	4.250%	3/15/35	1,232	1,146
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	3,193	3,113	J M Smucker Co.	2.750%	9/15/41	525	367
Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	990	1,082	J M Smucker Co.	6.500%	11/15/43	1,690	1,885
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	3,994	3,794	J M Smucker Co.	3.550%	3/15/50	590	435
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	1,537	2,053	J M Smucker Co.	6.500%	11/15/53	3,010	3,477
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	4,132	4,360	JBS USA LUX SA	6.750%	3/15/34	2,182	2,296
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	1,672	2,167	JBS USA LUX SA	4.375%	2/2/52	1,909	1,417
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	1,819	1,702	JBS USA LUX SA	6.500%	12/1/52	3,187	3,192
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	1,788	1,792	JBS USA LUX SA	7.250%	11/15/53	1,544	1,682
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	920	873	Kellanova	4.500%	4/1/46	774	694
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	6,331	5,845	Kenvue Inc.	5.100%	3/22/43	1,990	2,070
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	7,384	7,964	Kenvue Inc.	5.050%	3/22/53	3,035	3,140
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	1,958	1,864	Kenvue Inc.	5.200%	3/22/63	1,675	1,753
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	2,865	3,214	Keurig Dr Pepper Inc.	4.500%	11/15/45	1,045	947
Archer-Daniels-Midland Co.	5.935%	10/1/32	1,690	1,862	Keurig Dr Pepper Inc.	4.420%	12/15/46	900	799
Archer-Daniels-Midland Co.	5.375%	9/15/35	1,180	1,264	Keurig Dr Pepper Inc.	3.800%	5/1/50	1,491	1,210
Archer-Daniels-Midland Co.	3.750%	9/15/47	812	671	Keurig Dr Pepper Inc.	3.350%	3/15/51	1,350	1,006
Archer-Daniels-Midland Co.	4.500%	3/15/49	490	459	Keurig Dr Pepper Inc.	4.500%	4/15/52	3,380	3,092
Archer-Daniels-Midland Co.	2.700%	9/15/51	665	450	Kimberly-Clark Corp.	6.625%	8/1/37	1,450	1,727
BAT Capital Corp.	4.390%	8/15/37	4,925	4,130	Kimberly-Clark Corp.	5.300%	3/1/41	849	885
BAT Capital Corp.	3.734%	9/25/40	1,457	1,074	Kimberly-Clark Corp.	3.200%	7/30/46	763	584
BAT Capital Corp.	7.079%	8/2/43	1,010	1,074	Kimberly-Clark Corp.	2.875%	2/7/50	765	551
BAT Capital Corp.	4.540%	8/15/47	5,169	3,976	Koninklijke Ahold Delhaize NV	5.700%	10/1/40	934	960
BAT Capital Corp.	4.758%	9/6/49	1,970	1,564	Kraft Heinz Foods Co.	5.000%	7/15/35	2,215	2,230
BAT Capital Corp.	5.282%	4/2/50	1,209	1,036	Kraft Heinz Foods Co.	6.875%	1/26/39	2,520	2,919
BAT Capital Corp.	3.984%	9/25/50	1,848	1,306	Kraft Heinz Foods Co.	6.500%	2/9/40	1,540	1,729
BAT Capital Corp.	5.650%	3/16/52	1,170	1,061	Kraft Heinz Foods Co.	5.200%	7/15/45	5,138	5,036
BAT Capital Corp.	7.081%	8/2/53	1,825	1,953	Kraft Heinz Foods Co.	4.375%	6/1/46	5,895	5,160
Brown-Forman Corp.	4.500%	7/15/45	1,890	1,759	Kraft Heinz Foods Co.	4.875%	10/1/49	2,855	2,709
Campbell Soup Co.	4.800%	3/15/48	1,992	1,820	Kraft Heinz Foods Co.	5.500%	6/1/50	1,471	1,519
Campbell Soup Co.	3.125%	4/24/50	1,598	1,103	Kroger Co.	8.000%	9/15/29	775	885
Church & Dwight Co. Inc.	3.950%	8/1/47	950	793	Kroger Co.	6.900%	4/15/38	749	852
Church & Dwight Co. Inc.	5.000%	6/15/52	1,050	1,052	Kroger Co.	5.400%	7/15/40	1,204	1,185
Coca-Cola Co.	4.125%	3/25/40	100	93	Kroger Co.	5.000%	4/15/42	689	646
Coca-Cola Co.	2.500%	6/1/40	1,375	1,040	Kroger Co.	5.150%	8/1/43	1,239	1,192
Coca-Cola Co.	2.875%	5/5/41	1,940	1,539	Kroger Co.	3.875%	10/15/46	1,151	906
Coca-Cola Co.	4.200%	3/25/50	1,035	965	Kroger Co.	4.450%	2/1/47	1,905	1,688
Coca-Cola Co.	2.600%	6/1/50	3,930	2,710	Kroger Co.	4.650%	1/15/48	985	884
Coca-Cola Co.	3.000%	3/5/51	2,065	1,561	Kroger Co.	3.950%	1/15/50	1,167	954
Coca-Cola Co.	2.500%	3/15/51	4,525	3,046	McCormick & Co. Inc.	4.200%	8/15/47	550	474
Coca-Cola Co.	2.750%	6/1/60	2,200	1,525	Mead Johnson Nutrition Co.	5.900%	11/1/39	915	973
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	545	547	Mead Johnson Nutrition Co.	4.600%	6/1/44	999	937
³ Colgate-Palmolive Co.	4.000%	8/15/45	1,405	1,297	Molson Coors Beverage Co.	5.000%	5/1/42	2,853	2,758
³ Colgate-Palmolive Co.	3.700%	8/1/47	1,610	1,407	Molson Coors Beverage Co.	4.200%	7/15/46	3,243	2,768
Conagra Brands Inc.	5.300%	11/1/38	2,603	2,546	Mondelez International Inc.	2.625%	9/4/50	3,017	2,025
Conagra Brands Inc.	5.400%	11/1/48	1,100	1,066	PepsiCo Inc.	3.500%	3/19/40	785	670
Constellation Brands Inc.	4.500%	5/9/47	1,225	1,091	PepsiCo Inc.	2.625%	10/21/41	2,300	1,734
Constellation Brands Inc.	4.100%	2/15/48	1,175	999					

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
PepsiCo Inc.	4.000%	3/5/42	1,588	1,441		Baker Hughes Holdings LLC	5.125%	9/15/40	2,792	2,821
PepsiCo Inc.	3.600%	8/13/42	1,535	1,299		Baker Hughes Holdings LLC	4.080%	12/15/47	1,036	878
PepsiCo Inc.	4.250%	10/22/44	763	698		BP Capital Markets America Inc.	3.060%	6/17/41	3,539	2,741
PepsiCo Inc.	4.450%	4/14/46	2,189	2,110		BP Capital Markets America Inc.	3.000%	2/24/50	4,990	3,536
PepsiCo Inc.	3.450%	10/6/46	3,421	2,832		BP Capital Markets America Inc.	2.772%	11/10/50	3,064	2,053
PepsiCo Inc.	4.000%	5/2/47	1,428	1,275		BP Capital Markets America Inc.	2.939%	6/4/51	4,905	3,401
PepsiCo Inc.	3.375%	7/29/49	1,925	1,536		BP Capital Markets America Inc.	3.001%	3/17/52	3,140	2,207
PepsiCo Inc.	2.875%	10/15/49	3,885	2,858		BP Capital Markets America Inc.	3.379%	2/8/61	3,950	2,861
PepsiCo Inc.	3.625%	3/19/50	3,970	3,339		Canadian Natural Resources Ltd.	5.850%	2/1/35	1,064	1,087
PepsiCo Inc.	2.750%	10/21/51	1,055	750		Canadian Natural Resources Ltd.	6.500%	2/15/37	825	876
PepsiCo Inc.	3.875%	3/19/60	1,150	997		Canadian Natural Resources Ltd.	6.250%	3/15/38	1,770	1,855
Philip Morris International Inc.	6.375%	5/16/38	3,337	3,732		Canadian Natural Resources Ltd.	6.750%	2/1/39	600	651
Philip Morris International Inc.	4.375%	11/15/41	935	830		Canadian Natural Resources Ltd.	4.950%	6/1/47	1,760	1,598
Philip Morris International Inc.	4.500%	3/20/42	1,412	1,269		Cenovus Energy Inc.	5.250%	6/15/37	631	600
Philip Morris International Inc.	3.875%	8/21/42	1,691	1,388		Cenovus Energy Inc.	6.750%	11/15/39	510	557
Philip Morris International Inc.	4.125%	3/4/43	1,516	1,286		Cenovus Energy Inc.	5.400%	6/15/47	1,341	1,268
Philip Morris International Inc.	4.875%	11/15/43	2,157	2,034		Cenovus Energy Inc.	3.750%	2/15/52	1,470	1,084
Philip Morris International Inc.	4.250%	11/10/44	1,548	1,330		Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	1,064	848
Procter & Gamble Co.	5.800%	8/15/34	340	395		Chevron Corp.	3.078%	5/11/50	2,401	1,817
Procter & Gamble Co.	5.550%	3/5/37	1,389	1,556		Chevron USA Inc.	5.250%	11/15/43	691	727
Procter & Gamble Co.	3.550%	3/25/40	843	753		Chevron USA Inc.	2.343%	8/12/50	1,930	1,237
Procter & Gamble Co.	3.500%	10/25/47	768	654		CNOOC Finance 2013 Ltd.	4.250%	5/9/43	2,375	2,132
Reynolds American Inc.	5.700%	8/15/35	1,486	1,466		CNOOC Finance 2013 Ltd.	3.300%	9/30/49	1,125	842
Reynolds American Inc.	7.250%	6/15/37	1,257	1,369		CNOOC Petroleum North America ULC	5.875%	3/10/35	1,550	1,636
Reynolds American Inc.	6.150%	9/15/43	1,150	1,145		CNOOC Petroleum North America ULC	6.400%	5/15/37	2,994	3,318
Reynolds American Inc.	5.850%	8/15/45	4,697	4,425		CNOOC Petroleum North America ULC	7.500%	7/30/39	980	1,201
Sysco Corp.	6.000%	1/17/34	975	1,055		Columbia Pipeline Group Inc.	5.800%	6/1/45	995	994
Sysco Corp.	6.600%	4/1/40	1,817	2,048		ConocoPhillips	5.900%	5/15/38	2,677	2,882
Sysco Corp.	4.850%	10/1/45	570	526		ConocoPhillips	6.500%	2/1/39	1,636	1,895
Sysco Corp.	4.500%	4/1/46	390	347		ConocoPhillips	4.875%	10/1/47	850	826
Sysco Corp.	4.450%	3/15/48	1,150	1,013		ConocoPhillips Co.	4.300%	11/15/44	2,067	1,852
Sysco Corp.	3.300%	2/15/50	1,000	735		ConocoPhillips Co.	3.800%	3/15/52	3,185	2,577
Sysco Corp.	6.600%	4/1/50	3,669	4,297		ConocoPhillips Co.	5.300%	5/15/53	1,567	1,613
Sysco Corp.	3.150%	12/14/51	1,162	833		ConocoPhillips Co.	5.550%	3/15/54	2,050	2,182
Target Corp.	6.500%	10/15/37	730	849		ConocoPhillips Co.	4.025%	3/15/62	3,477	2,829
Target Corp.	7.000%	1/15/38	1,560	1,898		ConocoPhillips Co.	5.700%	9/15/63	1,445	1,563
Target Corp.	4.000%	7/1/42	640	580		Continental Resources Inc.	4.900%	6/1/44	1,642	1,326
Target Corp.	3.625%	4/15/46	2,095	1,735		DCP Midstream Operating LP	5.600%	4/1/44	810	791
Target Corp.	3.900%	11/15/47	956	828		Devon Energy Corp.	5.600%	7/15/41	1,026	992
Target Corp.	2.950%	1/15/52	1,315	942		Devon Energy Corp.	4.750%	5/15/42	1,272	1,112
Target Corp.	4.800%	1/15/53	1,775	1,763		Devon Energy Corp.	5.000%	6/15/45	1,465	1,299
Tyson Foods Inc.	4.875%	8/15/34	1,070	1,038		Diamondback Energy Inc.	4.400%	3/24/51	1,535	1,276
Tyson Foods Inc.	4.550%	6/2/47	798	670		Diamondback Energy Inc.	4.250%	3/15/52	1,715	1,384
Tyson Foods Inc.	5.100%	9/28/48	3,135	2,849		Diamondback Energy Inc.	6.250%	3/15/53	1,100	1,178
Unilever Capital Corp.	5.000%	12/8/33	985	1,024		Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	680	617
Unilever Capital Corp.	2.625%	8/12/51	1,095	753		Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	900	768
Walmart Inc.	5.250%	9/1/35	2,980	3,253		Enbridge Energy Partners LP	7.500%	4/15/38	1,392	1,626
Walmart Inc.	6.200%	4/15/38	3,078	3,628		Enbridge Energy Partners LP	5.500%	9/15/40	760	748
Walmart Inc.	3.950%	6/28/38	2,733	2,602		Enbridge Energy Partners LP	7.375%	10/15/45	2,180	2,574
Walmart Inc.	5.625%	4/1/40	1,012	1,126		Enbridge Inc.	4.500%	6/10/44	1,067	917
Walmart Inc.	5.000%	10/25/40	1,924	2,033		Enbridge Inc.	5.500%	12/1/46	1,197	1,180
Walmart Inc.	5.625%	4/15/41	1,190	1,332		Enbridge Inc.	4.000%	11/15/49	1,050	837
Walmart Inc.	2.500%	9/22/41	2,181	1,614		Enbridge Inc.	3.400%	8/1/51	1,365	995
Walmart Inc.	4.000%	4/11/43	1,066	970		Enbridge Inc.	6.700%	11/15/53	2,360	2,750
Walmart Inc.	3.625%	12/15/47	612	519		Energy Transfer LP	4.900%	3/15/35	707	673
Walmart Inc.	4.050%	6/29/48	3,213	2,939		Energy Transfer LP	6.625%	10/15/36	900	969
Walmart Inc.	2.950%	9/24/49	1,270	949		Energy Transfer LP	5.800%	6/15/38	665	668
Walmart Inc.	2.650%	9/22/51	2,740	1,913		Energy Transfer LP	7.500%	7/1/38	995	1,153
Walmart Inc.	4.500%	9/9/52	1,794	1,748		Energy Transfer LP	6.050%	6/1/41	774	780
Walmart Inc.	4.500%	4/15/53	2,365	2,304		Energy Transfer LP	6.500%	2/1/42	2,350	2,486
				343,174		Energy Transfer LP	6.100%	2/15/42	443	444
Energy (4.2%)						Energy Transfer LP	5.150%	2/1/43	1,889	1,682
Apache Corp.	6.000%	1/15/37	971	955		Energy Transfer LP	5.950%	10/1/43	880	871
Apache Corp.	5.100%	9/1/40	2,688	2,304						
Apache Corp.	5.250%	2/1/42	859	723						
Apache Corp.	4.750%	4/15/43	971	768						
Apache Corp.	5.350%	7/1/49	845	703						

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Targa Resources Corp.	4.950%	4/15/52	2,410	2,118		Arthur J Gallagher & Co.	3.500%	5/20/51	2,155	1,598
Targa Resources Corp.	6.500%	2/15/53	1,700	1,841		Arthur J Gallagher & Co.	3.050%	3/9/52	705	473
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	725	833		Arthur J Gallagher & Co.	5.750%	3/2/53	1,200	1,229
TotalEnergies Capital International SA	3.461%	7/12/49	1,690	1,336		Arthur J Gallagher & Co.	6.750%	2/15/54	1,020	1,197
TotalEnergies Capital International SA	3.127%	5/29/50	4,805	3,535		Athene Holding Ltd.	3.950%	5/25/51	1,010	759
TotalEnergies Capital International SA	3.386%	6/29/60	1,635	1,217		Athene Holding Ltd.	3.450%	5/15/52	1,065	722
TransCanada PipeLines Ltd.	4.625%	3/1/34	1,737	1,644		Bank of America Corp.	6.110%	1/29/37	5,481	5,857
TransCanada PipeLines Ltd.	5.600%	3/31/34	570	577	3	Bank of America Corp.	4.244%	4/24/38	4,510	4,069
TransCanada PipeLines Ltd.	5.850%	3/15/36	925	956		Bank of America Corp.	7.750%	5/14/38	2,995	3,641
TransCanada PipeLines Ltd.	6.200%	10/15/37	2,658	2,830	3	Bank of America Corp.	4.078%	4/23/40	3,536	3,101
TransCanada PipeLines Ltd.	4.750%	5/15/38	767	711	3	Bank of America Corp.	2.676%	6/19/41	10,573	7,581
TransCanada PipeLines Ltd.	7.250%	8/15/38	1,347	1,567	3	Bank of America Corp.	5.875%	2/7/42	2,165	2,336
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,847	2,214		Bank of America Corp.	3.311%	4/22/42	9,159	7,150
TransCanada PipeLines Ltd.	6.100%	6/1/40	1,815	1,917	3	Bank of America Corp.	5.000%	1/21/44	4,321	4,254
TransCanada PipeLines Ltd.	5.000%	10/16/43	999	936	3	Bank of America Corp.	4.875%	4/1/44	568	553
TransCanada PipeLines Ltd.	4.875%	5/15/48	2,105	1,930	3	Bank of America Corp.	4.750%	4/21/45	939	858
TransCanada PipeLines Ltd.	5.100%	3/15/49	1,630	1,561	3	Bank of America Corp.	3.946%	1/23/49	2,417	2,033
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	770	764	3	Bank of America Corp.	4.330%	3/15/50	5,815	5,103
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	670	593	3	Bank of America Corp.	4.083%	3/20/51	11,155	9,418
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	1,000	903	3	Bank of America Corp.	2.831%	10/24/51	3,061	2,077
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	690	559	3	Bank of America Corp.	3.483%	3/13/52	1,230	950
Valero Energy Corp.	6.625%	6/15/37	2,675	2,934		Bank of America Corp.	2.972%	7/21/52	4,588	3,237
Valero Energy Corp.	4.900%	3/15/45	1,240	1,146	3	Bank of America NA	6.000%	10/15/36	2,386	2,589
Valero Energy Corp.	3.650%	12/1/51	821	600		Bank of Nova Scotia	5.650%	2/1/34	1,540	1,598
Valero Energy Corp.	4.000%	6/1/52	1,050	813		Barclays plc	3.811%	3/10/42	1,875	1,409
Western Midstream Operating LP	5.450%	4/1/44	1,197	1,085		Barclays plc	3.330%	11/24/42	2,765	2,049
Western Midstream Operating LP	5.300%	3/1/48	1,510	1,321		Barclays plc	5.250%	8/17/45	2,821	2,765
Western Midstream Operating LP	5.500%	8/15/48	535	476		Barclays plc	4.950%	1/10/47	3,263	3,056
Western Midstream Operating LP	5.250%	2/1/50	2,005	1,791		Berkshire Hathaway Finance Corp.	5.750%	1/15/40	870	987
Williams Cos. Inc.	6.300%	4/15/40	3,495	3,738		Berkshire Hathaway Finance Corp.	4.400%	5/15/42	2,490	2,404
Williams Cos. Inc.	5.800%	11/15/43	1,170	1,180		Berkshire Hathaway Finance Corp.	4.300%	5/15/43	1,813	1,699
Williams Cos. Inc.	5.400%	3/4/44	1,560	1,521		Berkshire Hathaway Finance Corp.	4.200%	8/15/48	5,034	4,642
Williams Cos. Inc.	5.750%	6/24/44	865	873		Berkshire Hathaway Finance Corp.	4.250%	1/15/49	4,915	4,593
Williams Cos. Inc.	5.100%	9/15/45	2,385	2,248		Berkshire Hathaway Finance Corp.	2.850%	10/15/50	5,555	3,898
Williams Cos. Inc.	4.850%	3/1/48	2,315	2,106		Berkshire Hathaway Finance Corp.	3.850%	3/15/52	5,790	4,858
Williams Cos. Inc.	3.500%	10/15/51	1,833	1,343		Berkshire Hathaway Inc.	4.500%	2/11/43	2,213	2,154
				399,746		Brighthouse Financial Inc.	4.700%	6/22/47	1,268	1,008
Financials (6.3%)						Brighthouse Financial Inc.	3.850%	12/22/51	825	545
AerCap Ireland Capital DAC	3.850%	10/29/41	3,052	2,468		Brookfield Finance Inc.	6.350%	1/5/34	975	1,037
Aflac Inc.	4.000%	10/15/46	789	643		Brookfield Finance Inc.	4.700%	9/20/47	967	844
Alleghany Corp.	4.900%	9/15/44	975	948		Brookfield Finance Inc.	3.500%	3/30/51	2,075	1,518
Alleghany Corp.	3.250%	8/15/51	1,000	756	3	Brookfield Finance Inc.	3.625%	2/15/52	1,075	774
Allstate Corp.	5.550%	5/9/35	715	743		Brookfield Finance LLC	3.450%	4/15/50	1,300	905
Allstate Corp.	5.950%	4/1/36	920	983		Brown & Brown Inc.	4.950%	3/17/52	1,480	1,314
Allstate Corp.	4.200%	12/15/46	864	734		Chubb Corp.	6.000%	5/11/37	1,993	2,204
Allstate Corp.	3.850%	8/10/49	1,936	1,562		Chubb Corp.	6.500%	5/15/38	1,560	1,808
3 Allstate Corp.	6.500%	5/15/57	1,175	1,168		Chubb INA Holdings Inc.	6.700%	5/15/36	1,010	1,174
American Express Co.	4.050%	12/3/42	2,347	2,121		Chubb INA Holdings Inc.	4.150%	3/13/43	1,477	1,340
American Financial Group Inc.	4.500%	6/15/47	1,220	1,025		Chubb INA Holdings Inc.	4.350%	11/3/45	2,095	1,969
American International Group Inc.	3.875%	1/15/35	831	752		Chubb INA Holdings Inc.	2.850%	12/15/51	407	295
American International Group Inc.	6.250%	5/1/36	1,230	1,309	3	Chubb INA Holdings Inc.	3.050%	12/15/61	1,879	1,349
American International Group Inc.	4.500%	7/16/44	970	877		CI Financial Corp.	4.100%	6/15/51	1,795	1,057
American International Group Inc.	4.750%	4/1/48	2,433	2,305	3	Cincinnati Financial Corp.	6.125%	11/1/34	785	823
American International Group Inc.	4.375%	6/30/50	2,115	1,892		Citigroup Inc.	6.125%	8/25/36	1,401	1,499
Aon Corp.	6.250%	9/30/40	755	816		Citigroup Inc.	3.878%	1/24/39	2,915	2,517
Aon Corp.	2.900%	8/23/51	1,615	1,058		Citigroup Inc.	8.125%	7/15/39	3,184	4,110
Aon Corp.	3.900%	2/28/52	1,587	1,258		Citigroup Inc.	5.316%	3/26/41	1,894	1,899
Aon Global Ltd.	4.600%	6/14/44	637	571		Citigroup Inc.	5.875%	1/30/42	2,190	2,332
Aon Global Ltd.	4.750%	5/15/45	1,929	1,779		Citigroup Inc.	2.904%	11/3/42	2,614	1,882
Arch Capital Finance LLC	5.031%	12/15/46	810	758	3	Citigroup Inc.	6.675%	9/13/43	2,022	2,271
Arch Capital Group Ltd.	7.350%	5/1/34	625	716		Citigroup Inc.	5.300%	5/6/44	1,995	1,918
Arch Capital Group Ltd.	3.635%	6/30/50	2,534	1,938		Citigroup Inc.	4.650%	7/30/45	3,132	2,850
Arch Capital Group US Inc.	5.144%	11/1/43	990	940		Citigroup Inc.	4.750%	5/18/46	3,788	3,397
						Citigroup Inc.	4.281%	4/24/48	2,592	2,271
						Citigroup Inc.	4.650%	7/23/48	3,680	3,405
						CME Group Inc.	5.300%	9/15/43	1,918	2,041
						CME Group Inc.	4.150%	6/15/48	420	382

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
3	Cooperatieve Rabobank UA	5.250%	5/24/41	2,974	3,147	3	JPMorgan Chase & Co.	3.109%	4/22/51	7,196	5,177
	Cooperatieve Rabobank UA	5.750%	12/1/43	1,834	1,892		JPMorgan Chase & Co.	3.328%	4/22/52	5,530	4,147
	Cooperatieve Rabobank UA	5.250%	8/4/45	2,909	2,881		Legg Mason Inc.	5.625%	1/15/44	1,165	1,194
	Corebridge Financial Inc.	5.750%	1/15/34	1,550	1,586		Lincoln National Corp.	6.300%	10/9/37	680	719
	Corebridge Financial Inc.	4.400%	4/5/52	3,245	2,722		Lincoln National Corp.	7.000%	6/15/40	515	579
	Equitable Holdings Inc.	5.000%	4/20/48	3,591	3,345		Lincoln National Corp.	4.350%	3/1/48	1,215	971
	Everest Reinsurance Holdings Inc.	4.868%	6/1/44	1,090	1,000		Lincoln National Corp.	4.375%	6/15/50	840	670
	Everest Reinsurance Holdings Inc.	3.500%	10/15/50	2,040	1,505		Lloyds Banking Group plc	5.300%	12/1/45	1,549	1,483
	Everest Reinsurance Holdings Inc.	3.125%	10/15/52	1,365	936		Lloyds Banking Group plc	4.344%	1/9/48	3,617	2,908
	Fidelity National Financial Inc.	3.200%	9/17/51	875	558		Loews Corp.	6.000%	2/1/35	425	463
	Fifth Third Bancorp	8.250%	3/1/38	2,033	2,404		Loews Corp.	4.125%	5/15/43	920	815
	Franklin Resources Inc.	2.950%	8/12/51	600	382		Manulife Financial Corp.	5.375%	3/4/46	1,534	1,561
	GATX Corp.	6.900%	5/1/34	1,100	1,213		Markel Group Inc.	5.000%	4/5/46	1,215	1,103
	GATX Corp.	5.200%	3/15/44	515	483		Markel Group Inc.	4.300%	11/1/47	622	507
	GATX Corp.	3.100%	6/1/51	1,089	720		Markel Group Inc.	5.000%	5/20/49	960	890
	GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	3,330	3,233		Markel Group Inc.	4.150%	9/17/50	1,210	984
	Goldman Sachs Capital I	6.345%	2/15/34	1,554	1,629		Markel Group Inc.	3.450%	5/7/52	590	422
	Goldman Sachs Group Inc.	6.450%	5/1/36	2,011	2,174		Marsh & McLennan Cos. Inc.	4.750%	3/15/39	1,370	1,334
	Goldman Sachs Group Inc.	6.750%	10/1/37	12,458	13,735		Marsh & McLennan Cos. Inc.	4.350%	1/30/47	1,094	982
	Goldman Sachs Group Inc.	4.017%	10/31/38	6,345	5,539		Marsh & McLennan Cos. Inc.	4.200%	3/1/48	411	359
3	Goldman Sachs Group Inc.	4.411%	4/23/39	6,129	5,558		Marsh & McLennan Cos. Inc.	4.900%	3/15/49	3,409	3,297
	Goldman Sachs Group Inc.	6.250%	2/1/41	4,468	4,980		Marsh & McLennan Cos. Inc.	2.900%	12/15/51	435	293
	Goldman Sachs Group Inc.	3.210%	4/22/42	4,995	3,823		Marsh & McLennan Cos. Inc.	6.250%	11/1/52	1,350	1,560
	Goldman Sachs Group Inc.	3.436%	2/24/43	3,747	2,933		Marsh & McLennan Cos. Inc.	5.450%	3/15/53	530	555
3	Goldman Sachs Group Inc.	4.800%	7/8/44	3,690	3,494		Mastercard Inc.	3.800%	11/21/46	1,480	1,297
	Goldman Sachs Group Inc.	5.150%	5/22/45	1,305	1,262		Mastercard Inc.	3.650%	6/1/49	2,177	1,842
	Goldman Sachs Group Inc.	4.750%	10/21/45	1,078	1,022		Mastercard Inc.	3.850%	3/26/50	3,427	3,002
	Hartford Financial Services Group Inc.	5.950%	10/15/36	921	979		Mastercard Inc.	2.950%	3/15/51	2,176	1,615
	Hartford Financial Services Group Inc.	6.100%	10/1/41	488	523		MetLife Inc.	6.375%	6/15/34	845	949
	Hartford Financial Services Group Inc.	4.300%	4/15/43	850	730	3	MetLife Inc.	5.700%	6/15/35	1,869	2,010
	Hartford Financial Services Group Inc.	3.600%	8/19/49	1,775	1,369	3	MetLife Inc.	6.400%	12/15/36	1,445	1,490
	Hartford Financial Services Group Inc.	2.900%	9/15/51	1,200	806	3	MetLife Inc.	10.750%	8/1/39	825	1,115
3	HSBC Bank USA NA	5.875%	11/1/34	1,183	1,214		MetLife Inc.	5.875%	2/6/41	2,053	2,244
3	HSBC Bank USA NA	7.000%	1/15/39	675	782		MetLife Inc.	4.125%	8/13/42	1,124	998
3	HSBC Holdings plc	6.500%	5/2/36	4,094	4,262		MetLife Inc.	4.875%	11/13/43	2,391	2,333
	HSBC Holdings plc	6.500%	9/15/37	1,997	2,158		MetLife Inc.	4.721%	12/15/44	1,500	1,410
3	HSBC Holdings plc	6.500%	9/15/37	4,160	4,361		MetLife Inc.	4.050%	3/1/45	1,508	1,312
3	HSBC Holdings plc	6.800%	6/1/38	1,185	1,269		MetLife Inc.	5.000%	7/15/52	3,380	3,360
	HSBC Holdings plc	6.100%	1/14/42	2,275	2,588		MetLife Inc.	5.250%	1/15/54	2,450	2,522
	HSBC Holdings plc	6.332%	3/9/44	4,715	5,094		Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	397	374
	HSBC Holdings plc	5.250%	3/14/44	5,415	5,288		Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	1,415	1,302
	Intercontinental Exchange Inc.	2.650%	9/15/40	891	665		Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	2,644	2,317
	Intercontinental Exchange Inc.	4.250%	9/21/48	1,852	1,662	3	Morgan Stanley	3.971%	7/22/38	2,177	1,909
	Intercontinental Exchange Inc.	3.000%	6/15/50	2,568	1,838	3	Morgan Stanley	4.457%	4/22/39	1,400	1,291
	Intercontinental Exchange Inc.	4.950%	6/15/52	2,985	2,986		Morgan Stanley	3.217%	4/22/42	4,464	3,447
	Intercontinental Exchange Inc.	3.000%	9/15/60	3,545	2,400		Morgan Stanley	6.375%	7/24/42	4,951	5,734
	Intercontinental Exchange Inc.	5.200%	6/15/62	2,840	2,907		Morgan Stanley	4.300%	1/27/45	5,599	5,057
	Invesco Finance plc	5.375%	11/30/43	866	859		Morgan Stanley	4.375%	1/22/47	4,452	4,013
	Jackson Financial Inc.	4.000%	11/23/51	855	608	3	Morgan Stanley	5.597%	3/24/51	4,218	4,556
	Jefferies Financial Group Inc.	6.250%	1/15/36	685	720	3	Morgan Stanley	2.802%	1/25/52	4,781	3,189
	Jefferies Financial Group Inc.	6.500%	1/20/43	976	1,030		Nasdaq Inc.	5.550%	2/15/34	2,203	2,293
	JPMorgan Chase & Co.	6.400%	5/15/38	3,525	4,039		Nasdaq Inc.	2.500%	12/21/40	1,271	883
3	JPMorgan Chase & Co.	3.882%	7/24/38	5,517	4,891		Nasdaq Inc.	3.250%	4/28/50	1,277	903
	JPMorgan Chase & Co.	5.500%	10/15/40	1,499	1,561		Nasdaq Inc.	3.950%	3/7/52	1,260	999
3	JPMorgan Chase & Co.	3.109%	4/22/41	2,877	2,224		Nasdaq Inc.	5.950%	8/15/53	1,500	1,615
	JPMorgan Chase & Co.	5.600%	7/15/41	5,212	5,537		Nasdaq Inc.	6.100%	6/28/63	1,537	1,668
	JPMorgan Chase & Co.	2.525%	11/19/41	1,661	1,178	3	Nationwide Financial Services Inc.	6.750%	5/15/37	860	839
	JPMorgan Chase & Co.	5.400%	1/6/42	2,518	2,611		Old Republic International Corp.	3.850%	6/11/51	1,250	917
	JPMorgan Chase & Co.	3.157%	4/22/42	787	611		Principal Financial Group Inc.	4.625%	9/15/42	975	891
	JPMorgan Chase & Co.	5.625%	8/16/43	1,945	2,038		Principal Financial Group Inc.	4.350%	5/15/43	577	510
	JPMorgan Chase & Co.	4.850%	2/1/44	1,635	1,604		Principal Financial Group Inc.	4.300%	11/15/46	916	777
	JPMorgan Chase & Co.	4.950%	6/1/45	3,989	3,814		Principal Financial Group Inc.	5.500%	3/15/53	950	959
3	JPMorgan Chase & Co.	4.260%	2/22/48	5,920	5,250		Progressive Corp.	4.350%	4/25/44	1,130	1,007
3	JPMorgan Chase & Co.	4.032%	7/24/48	4,681	3,991		Progressive Corp.	4.125%	4/15/47	2,913	2,571
3	JPMorgan Chase & Co.	3.964%	11/15/48	4,769	4,011		Progressive Corp.	4.200%	3/15/48	629	561
3	JPMorgan Chase & Co.	3.897%	1/23/49	5,821	4,844	3	Progressive Corp.	3.950%	3/26/50	895	759
							Prudential Financial Inc.	5.700%	12/14/36	2,355	2,548

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Prudential Financial Inc.	6.625%	12/1/37	808	931	Abbott Laboratories	6.000%	4/1/39	2,111	2,433
³ Prudential Financial Inc.	3.000%	3/10/40	846	658	Abbott Laboratories	5.300%	5/27/40	1,218	1,322
³ Prudential Financial Inc.	6.625%	6/21/40	474	540	Abbott Laboratories	4.750%	4/15/43	1,190	1,208
³ Prudential Financial Inc.	5.100%	8/15/43	1,195	1,127	Abbott Laboratories	4.900%	11/30/46	5,635	5,778
³ Prudential Financial Inc.	4.600%	5/15/44	655	611	AbbVie Inc.	4.550%	3/15/35	3,653	3,586
Prudential Financial Inc.	3.905%	12/7/47	3,110	2,550	AbbVie Inc.	4.500%	5/14/35	5,267	5,151
Prudential Financial Inc.	3.935%	12/7/49	2,548	2,102	AbbVie Inc.	4.300%	5/14/36	2,262	2,169
³ Prudential Financial Inc.	4.350%	2/25/50	1,652	1,466	AbbVie Inc.	4.050%	11/21/39	6,730	6,086
³ Prudential Financial Inc.	3.700%	3/13/51	1,866	1,480	AbbVie Inc.	4.625%	10/1/42	1,430	1,356
Raymond James Financial Inc.	4.950%	7/15/46	1,810	1,691	AbbVie Inc.	4.400%	11/6/42	6,783	6,299
Raymond James Financial Inc.	3.750%	4/1/51	1,415	1,068	AbbVie Inc.	4.850%	6/15/44	2,415	2,353
³ Regions Bank	6.450%	6/26/37	1,000	1,017	AbbVie Inc.	4.750%	3/15/45	3,152	3,031
Regions Financial Corp.	7.375%	12/10/37	610	693	AbbVie Inc.	4.700%	5/14/45	4,481	4,277
Selective Insurance Group Inc.	5.375%	3/1/49	580	561	AbbVie Inc.	4.450%	5/14/46	1,254	1,153
Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	1,317	911	AbbVie Inc.	4.875%	11/14/48	2,577	2,520
Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	3,890	4,334	AbbVie Inc.	4.250%	11/21/49	12,133	10,828
Transatlantic Holdings Inc.	8.000%	11/30/39	520	676	Adventist Health System	3.630%	3/1/49	850	629
Travelers Cos. Inc.	6.750%	6/20/36	1,676	1,975	Advocate Health & Hospitals Corp.	4.272%	8/15/48	825	737
³ Travelers Cos. Inc.	6.250%	6/15/37	2,180	2,474	Advocate Health & Hospitals Corp.	3.387%	10/15/49	1,210	925
Travelers Cos. Inc.	5.350%	11/1/40	735	769	³ Advocate Health & Hospitals Corp.	3.008%	6/15/50	828	590
Travelers Cos. Inc.	4.600%	8/1/43	938	896	Aetna Inc.	6.625%	6/15/36	1,400	1,568
Travelers Cos. Inc.	4.300%	8/25/45	1,606	1,438	Aetna Inc.	6.750%	12/15/37	929	1,044
Travelers Cos. Inc.	3.750%	5/15/46	1,047	865	Aetna Inc.	4.500%	5/15/42	1,383	1,220
Travelers Cos. Inc.	4.000%	5/30/47	1,100	947	Aetna Inc.	4.125%	11/15/42	1,395	1,160
Travelers Cos. Inc.	4.050%	3/7/48	606	530	Aetna Inc.	4.750%	3/15/44	828	745
Travelers Cos. Inc.	4.100%	3/4/49	1,520	1,324	Aetna Inc.	3.875%	8/15/47	1,602	1,255
Travelers Cos. Inc.	2.550%	4/27/50	1,748	1,156	AHS Hospital Corp.	5.024%	7/1/45	875	854
Travelers Cos. Inc.	3.050%	6/8/51	965	712	³ AHS Hospital Corp.	2.780%	7/1/51	1,050	694
Travelers Cos. Inc.	5.450%	5/25/53	1,483	1,604	³ Allina Health System	3.887%	4/15/49	1,235	1,026
UBS Group AG	4.875%	5/15/45	3,858	3,675	Amgen Inc.	6.400%	2/1/39	790	880
Unum Group	5.750%	8/15/42	640	624	Amgen Inc.	3.150%	2/21/40	4,824	3,758
Unum Group	4.500%	12/15/49	1,125	891	Amgen Inc.	2.800%	8/15/41	1,020	743
Unum Group	4.125%	6/15/51	1,300	972	Amgen Inc.	4.950%	10/1/41	1,596	1,532
Visa Inc.	4.150%	12/14/35	3,152	3,091	Amgen Inc.	5.150%	11/15/41	2,146	2,112
Visa Inc.	2.700%	4/15/40	1,264	977	Amgen Inc.	5.650%	6/15/42	1,040	1,079
Visa Inc.	4.300%	12/14/45	8,361	7,799	Amgen Inc.	5.600%	3/2/43	5,125	5,300
Visa Inc.	3.650%	9/15/47	830	700	Amgen Inc.	4.400%	5/1/45	4,535	4,031
Visa Inc.	2.000%	8/15/50	2,950	1,826	Amgen Inc.	4.563%	6/15/48	2,817	2,543
Voya Financial Inc.	5.700%	7/15/43	954	944	Amgen Inc.	3.375%	2/21/50	4,362	3,256
Voya Financial Inc.	4.800%	6/15/46	700	609	Amgen Inc.	4.663%	6/15/51	7,178	6,542
W R Berkley Corp.	4.750%	8/1/44	1,505	1,347	Amgen Inc.	3.000%	1/15/52	2,155	1,509
W R Berkley Corp.	3.550%	3/30/52	400	288	Amgen Inc.	4.200%	2/22/52	1,908	1,614
W R Berkley Corp.	3.150%	9/30/61	745	470	Amgen Inc.	4.875%	3/1/53	1,695	1,587
Wachovia Corp.	5.500%	8/1/35	1,328	1,345	Amgen Inc.	5.650%	3/2/53	8,540	9,003
³ Wells Fargo & Co.	5.950%	12/15/36	1,296	1,322	Amgen Inc.	2.770%	9/1/53	1,797	1,156
³ Wells Fargo & Co.	3.068%	4/30/41	9,341	7,062	Amgen Inc.	4.400%	2/22/62	2,597	2,196
Wells Fargo & Co.	5.375%	11/2/43	2,866	2,790	Amgen Inc.	5.750%	3/2/63	6,171	6,491
Wells Fargo & Co.	5.606%	1/15/44	5,172	5,160	³ Ascension Health	3.106%	11/15/39	1,545	1,215
³ Wells Fargo & Co.	4.650%	11/4/44	4,548	4,006	Ascension Health	3.945%	11/15/46	2,372	2,043
Wells Fargo & Co.	3.900%	5/1/45	3,941	3,258	³ Ascension Health	4.847%	11/15/53	962	931
³ Wells Fargo & Co.	4.900%	11/17/45	5,487	5,005	AstraZeneca plc	6.450%	9/15/37	7,371	8,618
³ Wells Fargo & Co.	4.400%	6/14/46	3,344	2,811	AstraZeneca plc	4.000%	9/18/42	1,811	1,645
³ Wells Fargo & Co.	4.750%	12/7/46	4,079	3,603	AstraZeneca plc	4.375%	11/16/45	2,572	2,420
³ Wells Fargo & Co.	5.013%	4/4/51	11,407	10,880	AstraZeneca plc	2.125%	8/6/50	384	246
³ Wells Fargo & Co.	4.611%	4/25/53	4,365	3,945	AstraZeneca plc	3.000%	5/28/51	2,075	1,551
³ Wells Fargo Bank NA	5.850%	2/1/37	2,761	2,900	Banner Health	2.907%	1/1/42	825	609
³ Wells Fargo Bank NA	6.600%	1/15/38	1,944	2,166	Banner Health	2.913%	1/1/51	666	456
Western Union Co.	6.200%	11/17/36	1,050	1,089	³ Baptist Health South Florida Obligated Group	3.115%	11/15/71	550	332
Westpac Banking Corp.	4.421%	7/24/39	1,689	1,473	³ Baptist Healthcare System Obligated Group	3.540%	8/15/50	1,216	900
Westpac Banking Corp.	2.963%	11/16/40	2,320	1,600	Baxalta Inc.	5.250%	6/23/45	2,160	2,157
Willis North America Inc.	5.050%	9/15/48	1,123	1,043	Baxter International Inc.	3.500%	8/15/46	978	719
Willis North America Inc.	3.875%	9/15/49	1,501	1,161	Baxter International Inc.	3.132%	12/1/51	1,597	1,101
XL Group Ltd.	5.250%	12/15/43	1,050	1,013	Baylor Scott & White Holdings	4.185%	11/15/45	1,090	975
				598,525	³ Baylor Scott & White Holdings	3.967%	11/15/46	1,151	980
Health Care (7.3%)					³ Baylor Scott & White Holdings	2.839%	11/15/50	1,295	893
Abbott Laboratories	4.750%	11/30/36	2,470	2,531					
Abbott Laboratories	6.150%	11/30/37	1,143	1,315					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Becton Dickinson & Co.	4.685%	12/15/44	2,162	2,025		Danaher Corp.	2.600%	10/1/50	805	539
Becton Dickinson & Co.	4.669%	6/6/47	2,881	2,687		Danaher Corp.	2.800%	12/10/51	1,250	868
Becton Dickinson & Co.	3.794%	5/20/50	1,234	1,007	3	Dartmouth-Hitchcock Health	4.178%	8/1/48	375	296
3 Beth Israel Lahey Health Inc.	3.080%	7/1/51	850	549		DH Europe Finance II Sarl	3.250%	11/15/39	502	417
Biogen Inc.	3.150%	5/1/50	4,040	2,834		DH Europe Finance II Sarl	3.400%	11/15/49	2,055	1,626
Biogen Inc.	3.250%	2/15/51	1,306	934		Dignity Health	4.500%	11/1/42	1,400	1,234
3 Bon Secours Mercy Health Inc.	3.205%	6/1/50	825	574		Dignity Health	5.267%	11/1/64	430	403
Boston Scientific Corp.	6.500%	11/15/35	555	627	3	Duke University Health System Inc.	3.920%	6/1/47	1,380	1,176
Boston Scientific Corp.	4.550%	3/1/39	1,255	1,199		Elevance Health Inc.	5.850%	1/15/36	822	879
Boston Scientific Corp.	7.375%	1/15/40	439	531		Elevance Health Inc.	6.375%	6/15/37	1,256	1,394
Boston Scientific Corp.	4.700%	3/1/49	1,320	1,271		Elevance Health Inc.	4.625%	5/15/42	1,406	1,312
Bristol-Myers Squibb Co.	4.125%	6/15/39	2,356	2,125		Elevance Health Inc.	4.650%	1/15/43	1,969	1,826
Bristol-Myers Squibb Co.	3.550%	3/15/42	1,943	1,590		Elevance Health Inc.	5.100%	1/15/44	1,644	1,612
Bristol-Myers Squibb Co.	3.250%	8/1/42	849	658		Elevance Health Inc.	4.650%	8/15/44	2,267	2,104
Bristol-Myers Squibb Co.	4.625%	5/15/44	2,186	2,043		Elevance Health Inc.	4.375%	12/1/47	3,226	2,885
Bristol-Myers Squibb Co.	4.350%	11/15/47	2,784	2,452		Elevance Health Inc.	4.550%	3/1/48	928	847
Bristol-Myers Squibb Co.	4.550%	2/20/48	2,783	2,533		Elevance Health Inc.	3.700%	9/15/49	790	628
Bristol-Myers Squibb Co.	4.250%	10/26/49	8,001	6,943		Elevance Health Inc.	3.125%	5/15/50	2,330	1,685
Bristol-Myers Squibb Co.	2.550%	11/13/50	4,177	2,647		Elevance Health Inc.	3.600%	3/15/51	1,690	1,327
Bristol-Myers Squibb Co.	3.700%	3/15/52	4,947	3,887		Elevance Health Inc.	4.550%	5/15/52	1,645	1,504
Bristol-Myers Squibb Co.	6.250%	11/15/53	2,525	2,893		Elevance Health Inc.	6.100%	10/15/52	1,345	1,529
Bristol-Myers Squibb Co.	3.900%	3/15/62	2,375	1,852		Elevance Health Inc.	5.125%	2/15/53	2,050	2,056
Bristol-Myers Squibb Co.	6.400%	11/15/63	2,485	2,887		Elevance Health Inc.	4.850%	8/15/54	500	446
Cardinal Health Inc.	4.600%	3/15/43	1,250	1,113		Eli Lilly & Co.	3.950%	3/15/49	1,250	1,113
Cardinal Health Inc.	4.500%	11/15/44	572	498		Eli Lilly & Co.	2.250%	5/15/50	3,590	2,327
Cardinal Health Inc.	4.900%	9/15/45	1,318	1,208		Eli Lilly & Co.	4.875%	2/27/53	3,035	3,149
3 Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	800	559		Eli Lilly & Co.	4.150%	3/15/59	1,490	1,367
Cencora Inc.	4.250%	3/1/45	1,139	1,008		Eli Lilly & Co.	2.500%	9/15/60	2,165	1,365
Cencora Inc.	4.300%	12/15/47	1,111	996	3	Eli Lilly & Co.	4.950%	2/27/63	2,005	2,082
Children's Health System of Texas	2.511%	8/15/50	1,175	734		Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	775	591
3 Children's Hospital	2.928%	7/15/50	850	552		GE HealthCare Technologies Inc.	6.377%	11/22/52	2,057	2,391
3 Children's Hospital Corp.	4.115%	1/1/47	619	545		Gilead Sciences Inc.	4.600%	9/1/35	1,906	1,886
3 Children's Hospital Corp.	2.585%	2/1/50	393	258		Gilead Sciences Inc.	4.000%	9/1/36	2,616	2,408
Children's Hospital Medical Center	4.268%	5/15/44	750	687		Gilead Sciences Inc.	2.600%	10/1/40	3,475	2,560
3 Children's Hospital of Philadelphia	2.704%	7/1/50	1,050	697		Gilead Sciences Inc.	5.650%	12/1/41	1,096	1,170
Cigna Group	4.800%	8/15/38	4,392	4,254		Gilead Sciences Inc.	4.800%	4/1/44	3,184	3,077
Cigna Group	3.200%	3/15/40	1,658	1,297		Gilead Sciences Inc.	4.500%	2/1/45	3,195	2,956
3 Cigna Group	6.125%	11/15/41	366	401		Gilead Sciences Inc.	4.750%	3/1/46	4,097	3,909
3 Cigna Group	4.800%	7/15/46	2,105	1,980		Gilead Sciences Inc.	4.150%	3/1/47	1,630	1,422
3 Cigna Group	3.875%	10/15/47	1,935	1,575		Gilead Sciences Inc.	2.800%	10/1/50	4,133	2,860
Cigna Group	4.900%	12/15/48	5,957	5,671		Gilead Sciences Inc.	5.550%	10/15/53	2,180	2,365
Cigna Group	3.400%	3/15/50	2,715	2,008		GlaxoSmithKline Capital Inc.	6.375%	5/15/38	5,776	6,717
Cigna Group	3.400%	3/15/51	2,875	2,128		GlaxoSmithKline Capital Inc.	4.200%	3/18/43	1,042	973
3 City of Hope	5.623%	11/15/43	925	926	3	Hackensack Meridian Health Inc.	2.675%	9/1/41	1,415	1,008
3 City of Hope	4.378%	8/15/48	645	546		Hackensack Meridian Health Inc.	4.211%	7/1/48	525	464
Cleveland Clinic Foundation	4.858%	1/1/14	790	743	3	Hackensack Meridian Health Inc.	2.875%	9/1/50	1,275	875
3 CommonSpirit Health	4.350%	11/1/42	2,267	1,968		Hackensack Meridian Health Inc.	4.500%	7/1/57	365	330
CommonSpirit Health	3.817%	10/1/49	815	644	3	Hartford HealthCare Corp.	3.447%	7/1/54	900	654
CommonSpirit Health	4.187%	10/1/49	1,067	900		HCA Inc.	5.125%	6/15/39	1,933	1,843
CommonSpirit Health	3.910%	10/1/50	1,060	835		HCA Inc.	4.375%	3/15/42	1,000	847
3 Community Health Network Inc.	3.099%	5/1/50	900	602		HCA Inc.	5.500%	6/15/47	3,605	3,471
3 Corewell Health Obligated Group	3.487%	7/15/49	775	600		HCA Inc.	5.250%	6/15/49	4,026	3,747
3 Cottage Health Obligated Group	3.304%	11/1/49	1,265	943		HCA Inc.	3.500%	7/15/51	3,007	2,118
CVS Health Corp.	4.875%	7/20/35	1,398	1,374		HCA Inc.	4.625%	3/15/52	3,955	3,375
CVS Health Corp.	4.780%	3/25/38	9,838	9,300		HCA Inc.	5.900%	6/1/53	1,942	1,994
CVS Health Corp.	6.125%	9/15/39	1,385	1,471		Hoag Memorial Hospital Presbyterian	3.803%	7/15/52	1,100	909
CVS Health Corp.	4.125%	4/1/40	2,157	1,855		Humana Inc.	5.950%	3/15/34	1,700	1,820
CVS Health Corp.	2.700%	8/21/40	2,150	1,536		Humana Inc.	4.625%	12/1/42	634	580
CVS Health Corp.	5.300%	12/5/43	2,390	2,316		Humana Inc.	4.950%	10/1/44	1,851	1,757
CVS Health Corp.	5.125%	7/20/45	5,901	5,593		Humana Inc.	4.800%	3/15/47	500	465
CVS Health Corp.	5.050%	3/25/48	16,225	15,225		Humana Inc.	3.950%	8/15/49	1,000	825
CVS Health Corp.	4.250%	4/1/50	1,522	1,273		Humana Inc.	5.500%	3/15/53	1,475	1,529
CVS Health Corp.	5.625%	2/21/53	2,740	2,781		IHC Health Services Inc.	4.131%	5/15/48	1,300	1,177
CVS Health Corp.	5.875%	6/1/53	2,358	2,484		Indiana University Health Inc. Obligated Group	3.970%	11/1/48	620	533
CVS Health Corp.	6.000%	6/1/63	1,300	1,385						
Danaher Corp.	4.375%	9/15/45	1,882	1,749						

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Indiana University Health Inc. Obligated Group	2.852%	11/1/51	750	514	³ MyMichigan Health	3.409%	6/1/50	756	545
Inova Health System Foundation	4.068%	5/15/52	595	519	New York & Presbyterian Hospital	2.256%	8/1/40	925	638
³ Integris Baptist Medical Center Inc.	3.875%	8/15/50	535	411	New York & Presbyterian Hospital	4.024%	8/1/45	1,445	1,245
³ Iowa Health System	3.665%	2/15/50	900	682	New York & Presbyterian Hospital	4.063%	8/1/56	701	593
Johns Hopkins Health System Corp.	3.837%	5/15/46	498	423	New York & Presbyterian Hospital	2.606%	8/1/60	600	357
Johnson & Johnson	3.550%	3/1/36	2,731	2,526	³ New York & Presbyterian Hospital	3.954%	8/1/19	1,080	797
Johnson & Johnson	3.625%	3/3/37	2,637	2,433	Northwell Healthcare Inc.	3.979%	11/1/46	1,200	966
Johnson & Johnson	5.950%	8/15/37	2,340	2,699	Northwell Healthcare Inc.	4.260%	11/1/47	1,814	1,537
Johnson & Johnson	3.400%	1/15/38	1,830	1,621	Northwell Healthcare Inc.	3.809%	11/1/49	775	590
Johnson & Johnson	5.850%	7/15/38	935	1,070	Novant Health Inc.	2.637%	11/1/36	330	254
Johnson & Johnson	2.100%	9/1/40	2,860	2,038	Novant Health Inc.	3.168%	11/1/51	1,044	732
Johnson & Johnson	4.500%	9/1/40	1,338	1,335	Novant Health Inc.	3.318%	11/1/61	825	556
Johnson & Johnson	4.850%	5/15/41	1,305	1,356	Novartis Capital Corp.	3.700%	9/21/42	1,025	892
Johnson & Johnson	4.500%	12/5/43	1,117	1,117	Novartis Capital Corp.	4.400%	5/6/44	4,168	3,999
Johnson & Johnson	3.700%	3/1/46	4,017	3,513	Novartis Capital Corp.	4.000%	11/20/45	2,633	2,373
Johnson & Johnson	3.750%	3/3/47	2,196	1,936	Novartis Capital Corp.	2.750%	8/14/50	2,805	2,027
Johnson & Johnson	3.500%	1/15/48	1,042	877	³ NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	1,010	630
Johnson & Johnson	2.250%	9/1/50	2,270	1,500	³ NYU Langone Hospitals	5.750%	7/1/43	771	816
Johnson & Johnson	2.450%	9/1/60	1,390	893	NYU Langone Hospitals	4.784%	7/1/44	888	835
³ Kaiser Foundation Hospitals	2.810%	6/1/41	2,347	1,763	³ NYU Langone Hospitals	4.368%	7/1/47	1,095	978
Kaiser Foundation Hospitals	4.875%	4/1/42	1,901	1,856	³ NYU Langone Hospitals	3.380%	7/1/55	510	361
Kaiser Foundation Hospitals	4.150%	5/1/47	3,098	2,739	³ OhioHealth Corp.	2.834%	11/15/41	675	500
³ Kaiser Foundation Hospitals	3.266%	11/1/49	2,231	1,678	³ OhioHealth Corp.	3.042%	11/15/50	1,040	766
³ Kaiser Foundation Hospitals	3.002%	6/1/51	3,052	2,178	Orlando Health Obligated Group	4.089%	10/1/48	545	459
³ Koninklijke Philips NV	6.875%	3/11/38	1,340	1,496	Orlando Health Obligated Group	3.327%	10/1/50	630	468
Koninklijke Philips NV	5.000%	3/15/42	1,075	987	³ PeaceHealth Obligated Group	4.787%	11/15/48	1,675	1,464
Laboratory Corp. of America Holdings	4.700%	2/1/45	2,129	1,963	Pfizer Inc.	4.000%	12/15/36	3,943	3,720
³ Mass General Brigham Inc.	3.765%	7/1/48	351	291	Pfizer Inc.	4.100%	9/15/38	1,341	1,234
³ Mass General Brigham Inc.	3.192%	7/1/49	696	512	Pfizer Inc.	3.900%	3/15/39	3,014	2,672
³ Mass General Brigham Inc.	3.342%	7/1/60	1,415	1,012	Pfizer Inc.	7.200%	3/15/39	3,948	4,897
³ Mayo Clinic	3.774%	11/15/43	740	635	Pfizer Inc.	2.550%	5/28/40	2,465	1,808
³ Mayo Clinic	4.128%	11/15/52	835	744	Pfizer Inc.	5.600%	9/15/40	150	159
³ Mayo Clinic	3.196%	11/15/61	1,450	1,018	Pfizer Inc.	4.300%	6/15/43	1,867	1,716
³ McLaren Health Care Corp.	4.386%	5/15/48	950	821	Pfizer Inc.	4.400%	5/15/44	1,840	1,740
³ MedStar Health Inc.	3.626%	8/15/49	972	740	Pfizer Inc.	4.125%	12/15/46	2,742	2,440
Medtronic Inc.	4.375%	3/15/35	5,029	4,912	Pfizer Inc.	4.200%	9/15/48	966	874
Medtronic Inc.	4.625%	3/15/45	4,551	4,432	Pfizer Inc.	4.000%	3/15/49	1,350	1,182
Memorial Health Services	3.447%	11/1/49	835	633	Pfizer Inc.	2.700%	5/28/50	2,540	1,769
Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	970	965	Pfizer Investment Enterprises Pte. Ltd.	5.110%	5/19/43	6,430	6,416
³ Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	550	390	Pfizer Investment Enterprises Pte. Ltd.	5.300%	5/19/53	12,591	12,877
Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	1,120	981	Pfizer Investment Enterprises Pte. Ltd.	5.340%	5/19/63	8,417	8,511
³ Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,053	925	Piedmont Healthcare Inc.	2.864%	1/1/52	1,010	673
Merck & Co. Inc.	3.900%	3/7/39	1,652	1,503	Presbyterian Healthcare Services	4.875%	8/1/52	700	692
Merck & Co. Inc.	2.350%	6/24/40	1,735	1,261	Providence St. Joseph Health Obligated Group	5.403%	10/1/33	1,200	1,223
Merck & Co. Inc.	3.600%	9/15/42	2,222	1,886	³ Providence St. Joseph Health Obligated Group	3.744%	10/1/47	1,470	1,129
Merck & Co. Inc.	4.150%	5/18/43	2,494	2,295	³ Providence St. Joseph Health Obligated Group	2.700%	10/1/51	425	260
Merck & Co. Inc.	4.900%	5/17/44	1,580	1,599	Quest Diagnostics Inc.	4.700%	3/30/45	554	505
Merck & Co. Inc.	3.700%	2/10/45	3,489	2,968	³ Rady Children's Hospital-San Diego	3.154%	8/15/51	415	295
Merck & Co. Inc.	4.000%	3/7/49	3,157	2,789	Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	912	603
Merck & Co. Inc.	2.450%	6/24/50	3,596	2,375	Revvity Inc.	3.625%	3/15/51	605	436
Merck & Co. Inc.	2.750%	12/10/51	2,810	1,936	Royalty Pharma plc	3.300%	9/2/40	2,945	2,220
Merck & Co. Inc.	5.000%	5/17/53	3,755	3,866	Royalty Pharma plc	3.550%	9/2/50	1,919	1,366
Merck & Co. Inc.	2.900%	12/10/61	3,190	2,137	RWJ Barnabas Health Inc.	3.949%	7/1/46	885	731
Merck & Co. Inc.	5.150%	5/17/63	2,097	2,193	RWJ Barnabas Health Inc.	3.477%	7/1/49	537	417
³ Methodist Hospital	2.705%	12/1/50	1,078	720	³ Sharp HealthCare	2.680%	8/1/50	875	570
³ Montefiore Obligated Group	5.246%	11/1/48	889	645	³ Stanford Health Care	3.795%	11/15/48	774	644
Montefiore Obligated Group	4.287%	9/1/50	735	453	Stanford Health Care	3.027%	8/15/51	735	515
³ Mount Sinai Hospital	3.981%	7/1/48	948	781	STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	1,305	1,012
³ Mount Sinai Hospital	3.737%	7/1/49	1,095	843	Stryker Corp.	4.100%	4/1/43	720	634
³ Mount Sinai Hospital	3.391%	7/1/50	602	422	Stryker Corp.	4.375%	5/15/44	785	719
MultiCare Health System	2.803%	8/15/50	775	476	Stryker Corp.	4.625%	3/15/46	1,540	1,488
Mylan Inc.	5.400%	11/29/43	1,536	1,334	Stryker Corp.	2.900%	6/15/50	619	449
Mylan Inc.	5.200%	4/15/48	1,440	1,194	Summa Health	3.511%	11/15/51	350	250

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
³ Sutter Health	3.161%	8/15/40	750	583	³ 3M Co.	3.125%	9/19/46	1,230	900
³ Sutter Health	4.091%	8/15/48	1,060	921	³ 3M Co.	3.625%	10/15/47	1,455	1,113
³ Sutter Health	3.361%	8/15/50	1,275	946	³ 3M Co.	4.000%	9/14/48	1,265	1,083
Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	3,718	2,862	3M Co.	3.250%	8/26/49	2,088	1,519
Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	3,536	2,531	3M Co.	3.700%	4/15/50	613	486
Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	2,151	1,510	³ American Airlines Pass-Through Trust				
Texas Health Resources	2.328%	11/15/50	825	500	Class A Series 2021-1	2.875%	7/11/34	1,183	985
³ Texas Health Resources	4.330%	11/15/55	640	577	Boeing Co.	3.600%	5/1/34	825	730
Thermo Fisher Scientific Inc.	5.200%	1/31/34	1,000	1,049	Boeing Co.	3.250%	2/1/35	908	767
Thermo Fisher Scientific Inc.	2.800%	10/15/41	2,836	2,153	Boeing Co.	6.625%	2/15/38	663	739
Thermo Fisher Scientific Inc.	5.300%	2/1/44	993	1,033	Boeing Co.	3.550%	3/1/38	804	654
Thermo Fisher Scientific Inc.	4.100%	8/15/47	3,157	2,819	Boeing Co.	3.500%	3/1/39	784	624
Toledo Hospital	5.750%	11/15/38	700	699	Boeing Co.	6.875%	3/15/39	963	1,101
³ Trinity Health Corp.	2.632%	12/1/40	650	472	Boeing Co.	5.875%	2/15/40	1,066	1,107
Trinity Health Corp.	4.125%	12/1/45	880	767	Boeing Co.	5.705%	5/1/40	6,335	6,566
³ Trinity Health Corp.	3.434%	12/1/48	1,155	910	Boeing Co.	3.375%	6/15/46	1,257	924
UnitedHealth Group Inc.	4.625%	7/15/35	2,326	2,340	Boeing Co.	3.650%	3/1/47	801	591
UnitedHealth Group Inc.	5.800%	3/15/36	1,034	1,131	Boeing Co.	3.625%	3/1/48	1,013	749
UnitedHealth Group Inc.	6.500%	6/15/37	2,715	3,188	Boeing Co.	3.850%	11/1/48	996	773
UnitedHealth Group Inc.	6.625%	11/15/37	1,970	2,314	Boeing Co.	3.900%	5/1/49	2,615	2,067
UnitedHealth Group Inc.	6.875%	2/15/38	2,879	3,480	Boeing Co.	3.750%	2/1/50	1,910	1,488
UnitedHealth Group Inc.	3.500%	8/15/39	1,414	1,202	Boeing Co.	5.805%	5/1/50	11,457	11,883
UnitedHealth Group Inc.	2.750%	5/15/40	1,043	791	Boeing Co.	3.825%	3/1/59	769	571
UnitedHealth Group Inc.	5.700%	10/15/40	551	593	Boeing Co.	3.950%	8/1/59	1,431	1,099
UnitedHealth Group Inc.	5.950%	2/15/41	890	978	Boeing Co.	5.930%	5/1/60	7,154	7,427
UnitedHealth Group Inc.	3.050%	5/15/41	2,660	2,082	Burlington Northern Santa Fe LLC	6.200%	8/15/36	739	830
UnitedHealth Group Inc.	4.375%	3/15/42	942	873	Burlington Northern Santa Fe LLC	6.150%	5/1/37	950	1,067
UnitedHealth Group Inc.	3.950%	10/15/42	598	524	Burlington Northern Santa Fe LLC	5.750%	5/1/40	1,812	1,977
UnitedHealth Group Inc.	4.250%	3/15/43	2,705	2,502	Burlington Northern Santa Fe LLC	5.050%	3/1/41	951	953
UnitedHealth Group Inc.	4.750%	7/15/45	2,591	2,515	Burlington Northern Santa Fe LLC	5.400%	6/1/41	995	1,044
UnitedHealth Group Inc.	4.200%	1/15/47	2,632	2,340	Burlington Northern Santa Fe LLC	4.950%	9/15/41	851	848
UnitedHealth Group Inc.	4.250%	4/15/47	2,023	1,807	Burlington Northern Santa Fe LLC	4.400%	3/15/42	1,103	1,020
UnitedHealth Group Inc.	3.750%	10/15/47	1,505	1,241	Burlington Northern Santa Fe LLC	4.375%	9/1/42	1,654	1,527
UnitedHealth Group Inc.	4.250%	6/15/48	2,334	2,088	Burlington Northern Santa Fe LLC	4.450%	3/15/43	1,483	1,378
UnitedHealth Group Inc.	4.450%	12/15/48	932	855	Burlington Northern Santa Fe LLC	5.150%	9/1/43	1,642	1,683
UnitedHealth Group Inc.	3.700%	8/15/49	2,393	1,950	Burlington Northern Santa Fe LLC	4.900%	4/1/44	1,915	1,893
UnitedHealth Group Inc.	2.900%	5/15/50	2,675	1,877	Burlington Northern Santa Fe LLC	4.550%	9/1/44	2,140	1,997
UnitedHealth Group Inc.	3.250%	5/15/51	4,120	3,131	Burlington Northern Santa Fe LLC	4.150%	4/1/45	2,969	2,639
UnitedHealth Group Inc.	4.750%	5/15/52	4,130	3,972	Burlington Northern Santa Fe LLC	4.700%	9/1/45	889	854
UnitedHealth Group Inc.	5.875%	2/15/53	4,420	5,005	Burlington Northern Santa Fe LLC	3.900%	8/1/46	2,311	1,961
UnitedHealth Group Inc.	5.050%	4/15/53	3,258	3,296	Burlington Northern Santa Fe LLC	4.125%	6/15/47	3,040	2,669
UnitedHealth Group Inc.	3.875%	8/15/59	3,698	3,019	Burlington Northern Santa Fe LLC	4.050%	6/15/48	2,225	1,931
UnitedHealth Group Inc.	3.125%	5/15/60	825	587	Burlington Northern Santa Fe LLC	3.550%	2/15/50	1,386	1,117
UnitedHealth Group Inc.	4.950%	5/15/62	2,390	2,350	Burlington Northern Santa Fe LLC	3.050%	2/15/51	1,908	1,384
UnitedHealth Group Inc.	6.050%	2/15/63	2,795	3,232	Burlington Northern Santa Fe LLC	3.300%	9/15/51	1,896	1,442
UnitedHealth Group Inc.	5.200%	4/15/63	3,745	3,828	Burlington Northern Santa Fe LLC	2.875%	6/15/52	1,975	1,381
Utah Acquisition Sub Inc.	5.250%	6/15/46	2,090	1,743	Burlington Northern Santa Fe LLC	5.200%	4/15/54	2,378	2,481
Viatrix Inc.	3.850%	6/22/40	2,315	1,726	Canadian National Railway Co.	6.200%	6/1/36	1,792	2,016
Viatrix Inc.	4.000%	6/22/50	2,586	1,820	Canadian National Railway Co.	6.375%	11/15/37	1,314	1,491
³ WakeMed	3.286%	10/1/52	538	388	Canadian National Railway Co.	3.200%	8/2/46	417	322
³ West Virginia United Health System					Canadian National Railway Co.	3.650%	2/3/48	282	235
Obligated Group	3.129%	6/1/50	791	522	Canadian National Railway Co.	2.450%	5/1/50	910	597
³ Willis-Knighton Medical Center	3.065%	3/1/51	1,455	931	Canadian National Railway Co.	4.400%	8/5/52	2,225	2,091
Wyeth LLC	6.500%	2/1/34	1,606	1,814	Canadian Pacific Railway Co.	4.800%	9/15/35	1,247	1,221
Wyeth LLC	6.000%	2/15/36	1,915	2,115	Canadian Pacific Railway Co.	5.950%	5/15/37	945	1,009
Wyeth LLC	5.950%	4/1/37	2,156	2,365	Canadian Pacific Railway Co.	3.000%	12/2/41	2,220	1,980
³ Yale-New Haven Health Services Corp.	2.496%	7/1/50	925	561	Canadian Pacific Railway Co.	4.300%	5/15/43	1,065	930
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	635	644	Canadian Pacific Railway Co.	4.800%	8/1/45	1,073	1,011
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	795	705	Canadian Pacific Railway Co.	4.950%	8/15/45	1,047	995
Zoetis Inc.	4.700%	2/1/43	2,721	2,601	Canadian Pacific Railway Co.	4.700%	5/1/48	678	617
Zoetis Inc.	3.950%	9/12/47	500	425	Canadian Pacific Railway Co.	3.500%	5/1/50	1,330	1,020
Zoetis Inc.	4.450%	8/20/48	844	769	Canadian Pacific Railway Co.	3.100%	12/2/51	4,600	3,329
Zoetis Inc.	3.000%	5/15/50	915	665	Canadian Pacific Railway Co.	4.200%	11/15/69	926	769
				690,785	Canadian Pacific Railway Co.	6.125%	9/15/15	1,340	1,496
Industrials (4.1%)					⁵ Carrier Global Corp.	5.900%	3/15/34	2,160	2,338
³ 3M Co.	5.700%	3/15/37	690	750	Carrier Global Corp.	3.377%	4/5/40	3,455	2,783
³ 3M Co.	3.875%	6/15/44	380	311	Carrier Global Corp.	3.577%	4/5/50	4,390	3,441

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁵ Carrier Global Corp.	6.200%	3/15/54	2,115	2,452	³ Johnson Controls International plc	5.125%	9/14/45	240	231
Caterpillar Inc.	5.300%	9/15/35	975	1,055	Johnson Controls International plc	4.500%	2/15/47	839	752
Caterpillar Inc.	6.050%	8/15/36	635	716	³ Johnson Controls International plc	4.950%	7/2/64	935	855
Caterpillar Inc.	5.200%	5/27/41	1,532	1,620	L3Harris Technologies Inc.	5.054%	4/27/45	730	722
Caterpillar Inc.	3.803%	8/15/42	3,579	3,147	L3Harris Technologies Inc.	5.600%	7/31/53	2,000	2,136
Caterpillar Inc.	3.250%	9/19/49	2,262	1,791	Lockheed Martin Corp.	4.750%	2/15/34	461	469
Caterpillar Inc.	3.250%	4/9/50	2,700	2,140	Lockheed Martin Corp.	3.600%	3/1/35	1,178	1,078
Caterpillar Inc.	4.750%	5/15/64	1,041	1,010	Lockheed Martin Corp.	4.500%	5/15/36	2,040	2,020
CSX Corp.	6.000%	10/1/36	780	857	³ Lockheed Martin Corp.	6.150%	9/1/36	250	283
CSX Corp.	6.150%	5/1/37	1,430	1,598	Lockheed Martin Corp.	5.720%	6/1/40	1,664	1,814
CSX Corp.	6.220%	4/30/40	1,419	1,597	Lockheed Martin Corp.	4.070%	12/15/42	2,034	1,839
CSX Corp.	5.500%	4/15/41	1,169	1,220	Lockheed Martin Corp.	3.800%	3/1/45	2,235	1,926
CSX Corp.	4.750%	5/30/42	1,296	1,239	Lockheed Martin Corp.	4.700%	5/15/46	2,092	2,050
CSX Corp.	4.100%	3/15/44	2,195	1,921	Lockheed Martin Corp.	4.090%	9/15/52	3,168	2,815
CSX Corp.	3.800%	11/1/46	1,568	1,303	Lockheed Martin Corp.	4.150%	6/15/53	3,312	2,969
CSX Corp.	4.300%	3/1/48	1,674	1,491	Lockheed Martin Corp.	5.700%	11/15/54	1,692	1,907
CSX Corp.	4.750%	11/15/48	1,433	1,365	Lockheed Martin Corp.	5.200%	2/15/55	1,120	1,179
CSX Corp.	4.500%	3/15/49	781	713	Lockheed Martin Corp.	4.300%	6/15/62	1,061	955
CSX Corp.	3.350%	9/15/49	1,540	1,165	Lockheed Martin Corp.	5.900%	11/15/63	1,760	2,056
CSX Corp.	3.800%	4/15/50	974	795	Norfolk Southern Corp.	5.550%	3/15/34	1,500	1,587
CSX Corp.	3.950%	5/1/50	1,325	1,114	Norfolk Southern Corp.	4.837%	10/1/41	1,456	1,407
CSX Corp.	2.500%	5/15/51	1,003	649	Norfolk Southern Corp.	3.950%	10/1/42	793	677
CSX Corp.	4.500%	11/15/52	1,857	1,728	Norfolk Southern Corp.	4.450%	6/15/45	1,307	1,172
CSX Corp.	4.500%	8/1/54	495	458	Norfolk Southern Corp.	4.650%	1/15/46	916	845
CSX Corp.	4.250%	11/1/66	1,220	1,043	Norfolk Southern Corp.	3.942%	11/1/47	1,398	1,167
CSX Corp.	4.650%	3/1/68	1,029	946	Norfolk Southern Corp.	4.150%	2/28/48	1,013	874
Cummins Inc.	4.875%	10/1/43	1,128	1,109	Norfolk Southern Corp.	4.100%	5/15/49	975	830
Cummins Inc.	2.600%	9/1/50	1,090	723	Norfolk Southern Corp.	3.400%	11/1/49	1,775	1,342
Deere & Co.	3.900%	6/9/42	3,327	2,995	Norfolk Southern Corp.	3.050%	5/15/50	965	687
Deere & Co.	2.875%	9/7/49	1,564	1,172	Norfolk Southern Corp.	4.050%	8/15/52	1,266	1,069
Deere & Co.	3.750%	4/15/50	1,726	1,513	Norfolk Southern Corp.	3.700%	3/15/53	1,260	998
Dover Corp.	5.375%	10/15/35	617	643	Norfolk Southern Corp.	4.550%	6/1/53	2,600	2,379
Dover Corp.	5.375%	3/1/41	663	667	Norfolk Southern Corp.	5.350%	8/1/54	2,500	2,602
Eaton Corp.	4.150%	11/2/42	2,458	2,261	Norfolk Southern Corp.	3.155%	5/15/55	1,475	1,038
Eaton Corp.	3.915%	9/15/47	783	681	Norfolk Southern Corp.	5.950%	3/15/64	1,265	1,410
Eaton Corp.	4.700%	8/23/52	2,632	2,593	Norfolk Southern Corp.	4.100%	5/15/21	1,150	871
Emerson Electric Co.	2.800%	12/21/51	3,989	2,747	Northrop Grumman Corp.	5.150%	5/1/40	1,112	1,129
FedEx Corp.	4.900%	1/15/34	565	573	Northrop Grumman Corp.	5.050%	11/15/40	1,002	1,000
FedEx Corp.	3.900%	2/1/35	935	855	Northrop Grumman Corp.	4.750%	6/1/43	3,177	3,042
FedEx Corp.	3.250%	5/15/41	1,595	1,235	Northrop Grumman Corp.	3.850%	4/15/45	1,007	845
FedEx Corp.	3.875%	8/1/42	1,100	916	Northrop Grumman Corp.	4.030%	10/15/47	2,467	2,120
FedEx Corp.	4.100%	4/15/43	975	828	Northrop Grumman Corp.	5.250%	5/1/50	2,140	2,204
FedEx Corp.	5.100%	1/15/44	2,523	2,437	Northrop Grumman Corp.	4.950%	3/15/53	2,132	2,115
FedEx Corp.	4.100%	2/1/45	1,031	870	Otis Worldwide Corp.	3.112%	2/15/40	2,131	1,708
FedEx Corp.	4.750%	11/15/45	1,508	1,390	Otis Worldwide Corp.	3.362%	2/15/50	3,043	2,360
FedEx Corp.	4.550%	4/1/46	1,142	1,023	³ Parker-Hannifin Corp.	4.200%	11/21/34	1,584	1,520
FedEx Corp.	4.400%	1/15/47	1,554	1,355	³ Parker-Hannifin Corp.	6.250%	5/15/38	385	428
FedEx Corp.	4.050%	2/15/48	1,827	1,523	³ Parker-Hannifin Corp.	4.450%	11/21/44	1,230	1,120
FedEx Corp.	4.950%	10/17/48	2,392	2,270	Parker-Hannifin Corp.	4.100%	3/1/47	1,053	913
FedEx Corp.	5.250%	5/15/50	3,015	3,009	Parker-Hannifin Corp.	4.000%	6/14/49	2,706	2,359
³ FedEx Corp. Pass-Through Trust					Precision Castparts Corp.	3.900%	1/15/43	1,010	878
Class AA Series 2020-1	1.875%	2/20/34	253	212	Precision Castparts Corp.	4.375%	6/15/45	653	593
Fortive Corp.	4.300%	6/15/46	1,381	1,176	Republic Services Inc.	5.000%	4/1/34	1,840	1,884
General Dynamics Corp.	4.250%	4/1/40	1,734	1,620	Republic Services Inc.	6.200%	3/1/40	862	967
General Dynamics Corp.	3.600%	11/15/42	1,195	1,007	Republic Services Inc.	5.700%	5/15/41	955	1,030
General Dynamics Corp.	4.250%	4/1/50	1,767	1,641	Republic Services Inc.	3.050%	3/1/50	725	534
³ General Electric Co.	5.875%	1/14/38	1,991	2,192	Rockwell Automation Inc.	4.200%	3/1/49	1,235	1,112
Honeywell International Inc.	4.500%	1/15/34	1,500	1,509	Rockwell Automation Inc.	2.800%	8/15/61	884	574
Honeywell International Inc.	5.700%	3/15/36	1,160	1,273	RTX Corp.	6.100%	3/15/34	2,403	2,606
Honeywell International Inc.	5.700%	3/15/37	1,360	1,490	RTX Corp.	6.125%	7/15/38	2,393	2,608
Honeywell International Inc.	5.375%	3/1/41	945	1,011	RTX Corp.	4.450%	11/16/38	1,992	1,835
Honeywell International Inc.	3.812%	11/21/47	1,030	884	RTX Corp.	4.875%	10/15/40	1,135	1,083
Illinois Tool Works Inc.	4.875%	9/15/41	1,373	1,388	RTX Corp.	4.700%	12/15/41	927	858
Illinois Tool Works Inc.	3.900%	9/1/42	1,768	1,583	RTX Corp.	4.500%	6/1/42	8,777	7,998
Jacobs Engineering Group Inc.	5.900%	3/1/33	329	336	RTX Corp.	4.800%	12/15/43	2,260	2,102
³ Johnson Controls International plc	6.000%	1/15/36	1,159	1,240	RTX Corp.	4.150%	5/15/45	2,192	1,870
³ Johnson Controls International plc	4.625%	7/2/44	1,116	1,006	RTX Corp.	3.750%	11/1/46	2,108	1,677

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
RTX Corp.	4.350%	4/15/47	2,531	2,214	Barrick North America Finance LLC	5.700%	5/30/41	1,690	1,779
RTX Corp.	4.050%	5/4/47	875	730	Barrick North America Finance LLC	5.750%	5/1/43	1,721	1,842
RTX Corp.	4.625%	11/16/48	3,441	3,149	Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	2,141	2,296
RTX Corp.	3.125%	7/1/50	2,076	1,467	BHP Billiton Finance USA Ltd.	4.125%	2/24/42	1,995	1,811
RTX Corp.	2.820%	9/1/51	1,125	743	BHP Billiton Finance USA Ltd.	5.000%	9/30/43	5,783	5,843
RTX Corp.	3.030%	3/15/52	435	300	BHP Billiton Finance USA Ltd.	5.500%	9/8/53	2,070	2,262
RTX Corp.	5.375%	2/27/53	2,755	2,806	Celulosa Arauco y Constitucion SA	5.500%	11/2/47	724	623
RTX Corp.	6.400%	3/15/54	2,969	3,441	CF Industries Inc.	5.150%	3/15/34	1,215	1,204
Ryder System Inc.	6.600%	12/1/33	800	889	CF Industries Inc.	4.950%	6/1/43	2,100	1,926
Trane Technologies Financing Ltd.	4.650%	11/1/44	340	316	CF Industries Inc.	5.375%	3/15/44	863	827
Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	924	994	Dow Chemical Co.	4.250%	10/1/34	1,043	999
Tyco Electronics Group SA	7.125%	10/1/37	675	795	Dow Chemical Co.	9.400%	5/15/39	452	631
Union Pacific Corp.	3.375%	2/1/35	1,382	1,220	Dow Chemical Co.	5.250%	11/15/41	2,538	2,500
Union Pacific Corp.	2.891%	4/6/36	1,802	1,515	Dow Chemical Co.	4.375%	11/15/42	2,716	2,398
Union Pacific Corp.	3.600%	9/15/37	768	683	Dow Chemical Co.	4.625%	10/1/44	923	848
³ Union Pacific Corp.	3.550%	8/15/39	396	340	Dow Chemical Co.	5.550%	11/30/48	2,490	2,551
Union Pacific Corp.	3.200%	5/20/41	2,986	2,395	Dow Chemical Co.	4.800%	5/15/49	1,215	1,118
Union Pacific Corp.	4.050%	3/1/46	1,025	877	Dow Chemical Co.	3.600%	11/15/50	2,495	1,930
Union Pacific Corp.	3.350%	8/15/46	1,410	1,057	Dow Chemical Co.	6.900%	5/15/53	1,040	1,256
Union Pacific Corp.	4.000%	4/15/47	1,140	965	DuPont de Nemours Inc.	5.319%	11/15/38	2,601	2,670
Union Pacific Corp.	3.250%	2/5/50	2,495	1,912	DuPont de Nemours Inc.	5.419%	11/15/48	4,003	4,181
Union Pacific Corp.	2.950%	3/10/52	2,113	1,501	Eastman Chemical Co.	4.800%	9/1/42	2,515	2,287
Union Pacific Corp.	4.950%	9/9/52	691	706	Eastman Chemical Co.	4.650%	10/15/44	492	434
Union Pacific Corp.	3.500%	2/14/53	1,470	1,165	Ecolab Inc.	2.125%	8/15/50	750	463
Union Pacific Corp.	3.875%	2/1/55	1,895	1,554	Ecolab Inc.	2.700%	12/15/51	2,289	1,564
Union Pacific Corp.	3.950%	8/15/59	1,067	874	Ecolab Inc.	2.750%	8/18/55	1,159	783
Union Pacific Corp.	3.839%	3/20/60	3,433	2,805	FMC Corp.	4.500%	10/1/49	2,140	1,682
Union Pacific Corp.	3.550%	5/20/61	1,822	1,375	FMC Corp.	6.375%	5/18/53	930	953
Union Pacific Corp.	2.973%	9/16/62	4,526	3,053	Freeport-McMoRan Inc.	5.400%	11/14/34	1,450	1,460
Union Pacific Corp.	5.150%	1/20/63	1,432	1,455	Freeport-McMoRan Inc.	5.450%	3/15/43	3,554	3,446
Union Pacific Corp.	3.750%	2/5/70	952	741	International Flavors & Fragrances Inc.	4.375%	6/1/47	1,390	1,068
Union Pacific Corp.	3.799%	4/6/71	3,771	2,985	International Flavors & Fragrances Inc.	5.000%	9/26/48	423	361
Union Pacific Corp.	3.850%	2/14/72	1,425	1,131	International Paper Co.	5.000%	9/15/35	2,255	2,255
³ United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	2,500	2,538	International Paper Co.	6.000%	11/15/41	1,197	1,269
United Parcel Service Inc.	6.200%	1/15/38	3,061	3,509	International Paper Co.	4.800%	6/15/44	1,792	1,653
United Parcel Service Inc.	5.200%	4/1/40	1,578	1,642	International Paper Co.	4.400%	8/15/47	1,500	1,302
United Parcel Service Inc.	4.875%	11/15/40	953	956	International Paper Co.	4.350%	8/15/48	950	854
United Parcel Service Inc.	3.625%	10/1/42	761	648	Linde Inc.	3.550%	11/7/42	1,278	1,064
United Parcel Service Inc.	3.400%	11/15/46	654	526	Linde Inc.	2.000%	8/10/50	402	237
United Parcel Service Inc.	3.750%	11/15/47	1,565	1,326	Lubrizol Corp.	6.500%	10/1/34	725	850
United Parcel Service Inc.	4.250%	3/15/49	1,477	1,342	LYB International Finance BV	5.250%	7/15/43	1,425	1,364
United Parcel Service Inc.	3.400%	9/1/49	1,641	1,322	LYB International Finance BV	4.875%	3/15/44	1,231	1,138
United Parcel Service Inc.	5.300%	4/1/50	2,315	2,458	LYB International Finance III LLC	3.375%	10/1/40	1,543	1,186
United Parcel Service Inc.	5.050%	3/3/53	2,766	2,870	LYB International Finance III LLC	4.200%	10/15/49	2,642	2,108
Valmont Industries Inc.	5.000%	10/1/44	889	802	LYB International Finance III LLC	4.200%	5/1/50	2,165	1,730
Valmont Industries Inc.	5.250%	10/1/54	749	672	LYB International Finance III LLC	3.625%	4/1/51	1,360	993
Waste Connections Inc.	3.050%	4/1/50	1,050	761	LYB International Finance III LLC	3.800%	10/1/60	945	673
Waste Connections Inc.	2.950%	1/15/52	1,716	1,210	LyondellBasell Industries NV	4.625%	2/26/55	2,320	2,020
Waste Management Inc.	4.875%	2/15/34	2,600	2,653	Martin Marietta Materials Inc.	3.200%	7/15/51	1,065	791
Waste Management Inc.	2.950%	6/1/41	2,060	1,614	Mosaic Co.	4.875%	11/15/41	1,167	1,046
Waste Management Inc.	4.150%	7/15/49	1,335	1,206	Mosaic Co.	5.625%	11/15/43	638	629
Waste Management Inc.	2.500%	11/15/50	1,305	869	³ Newmont Corp.	5.875%	4/1/35	1,377	1,481
WW Grainger Inc.	4.600%	6/15/45	1,820	1,757	Newmont Corp.	6.250%	10/1/39	1,455	1,615
WW Grainger Inc.	3.750%	5/15/46	1,299	1,088	Newmont Corp.	4.875%	3/15/42	2,421	2,359
WW Grainger Inc.	4.200%	5/15/47	966	871	Newmont Corp.	5.450%	6/9/44	850	864
Xylem Inc.	4.375%	11/1/46	925	797	Nucor Corp.	6.400%	12/1/37	855	973
				384,536	Nucor Corp.	2.979%	12/15/55	3,730	2,534
Materials (1.6%)					Nutrien Ltd.	4.125%	3/15/35	1,588	1,472
Air Products and Chemicals Inc.	2.700%	5/15/40	1,229	939	Nutrien Ltd.	5.875%	12/1/36	1,494	1,561
Air Products and Chemicals Inc.	2.800%	5/15/50	1,485	1,064	Nutrien Ltd.	5.625%	12/1/40	1,280	1,286
Albemarle Corp.	5.450%	12/1/44	1,050	986	Nutrien Ltd.	4.900%	6/1/43	1,075	1,007
Albemarle Corp.	5.650%	6/1/52	1,000	930	Nutrien Ltd.	5.250%	1/15/45	1,120	1,086
ArcelorMittal SA	7.000%	10/15/39	1,455	1,574	Nutrien Ltd.	5.000%	4/1/49	2,651	2,521
ArcelorMittal SA	6.750%	3/1/41	850	899	Nutrien Ltd.	5.800%	3/27/53	1,176	1,261
Barrick Gold Corp.	6.450%	10/15/35	591	652	Packaging Corp. of America	4.050%	12/15/49	830	685
					Packaging Corp. of America	3.050%	10/1/51	559	391
					Rio Tinto Alcan Inc.	5.750%	6/1/35	1,343	1,424

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	2,354	2,426	Kimco Realty OP LLC	4.250%	4/1/45	700	569
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	2,300	1,574	Kimco Realty OP LLC	4.125%	12/1/46	750	587
Rio Tinto Finance USA plc	4.750%	3/22/42	1,580	1,533	Kimco Realty OP LLC	4.450%	9/1/47	516	429
Rio Tinto Finance USA plc	4.125%	8/21/42	1,331	1,204	Kimco Realty OP LLC	3.700%	10/1/49	645	485
Rio Tinto Finance USA plc	5.125%	3/9/53	2,000	2,080	Mid-America Apartments LP	2.875%	9/15/51	720	472
RPM International Inc.	5.250%	6/1/45	400	377	NNN REIT Inc.	3.500%	4/15/51	1,580	1,158
RPM International Inc.	4.250%	1/15/48	765	633	NNN REIT Inc.	3.000%	4/15/52	1,236	809
Sherwin-Williams Co.	4.550%	8/1/45	1,196	1,073	Prologis LP	4.375%	9/15/48	803	713
Sherwin-Williams Co.	4.500%	6/1/47	2,148	1,966	Prologis LP	3.050%	3/1/50	1,325	950
Sherwin-Williams Co.	3.800%	8/15/49	1,881	1,517	Prologis LP	3.000%	4/15/50	1,940	1,394
Sherwin-Williams Co.	3.300%	5/15/50	856	631	Prologis LP	2.125%	10/15/50	1,410	835
Southern Copper Corp.	7.500%	7/27/35	2,035	2,356	Prologis LP	5.250%	6/15/53	1,982	2,070
Southern Copper Corp.	6.750%	4/16/40	1,660	1,857	Public Storage Operating Co.	5.350%	8/1/53	1,300	1,362
Southern Copper Corp.	5.250%	11/8/42	2,698	2,605	Realty Income Corp.	4.650%	3/15/47	1,875	1,752
Southern Copper Corp.	5.875%	4/23/45	3,090	3,143	Regency Centers LP	4.400%	2/1/47	820	682
Steel Dynamics Inc.	3.250%	10/15/50	790	549	Regency Centers LP	4.650%	3/15/49	614	527
Teck Resources Ltd.	6.125%	10/1/35	641	672	Simon Property Group LP	6.250%	1/15/34	950	1,035
Teck Resources Ltd.	6.000%	8/15/40	1,445	1,472	Simon Property Group LP	6.750%	2/1/40	1,277	1,448
Teck Resources Ltd.	5.200%	3/1/42	1,265	1,172	Simon Property Group LP	4.750%	3/15/42	1,135	1,038
Teck Resources Ltd.	5.400%	2/1/43	811	775	Simon Property Group LP	4.250%	10/1/44	356	298
Vale Overseas Ltd.	8.250%	1/17/34	1,183	1,392	Simon Property Group LP	4.250%	11/30/46	1,895	1,595
Vale Overseas Ltd.	6.875%	11/21/36	2,900	3,152	Simon Property Group LP	3.250%	9/13/49	1,915	1,388
Vale Overseas Ltd.	6.875%	11/10/39	2,350	2,554	Simon Property Group LP	3.800%	7/15/50	940	745
Vale SA	5.625%	9/11/42	740	720	Simon Property Group LP	5.850%	3/8/53	1,094	1,163
Vulcan Materials Co.	4.500%	6/15/47	890	805	Simon Property Group LP	6.650%	1/15/54	750	886
Westlake Corp.	2.875%	8/15/41	625	442	UDR Inc.	3.100%	11/1/34	775	641
Westlake Corp.	5.000%	8/15/46	1,596	1,464	Ventas Realty LP	5.700%	9/30/43	1,350	1,301
Westlake Corp.	4.375%	11/15/47	1,380	1,156	Ventas Realty LP	4.875%	4/15/49	965	843
Westlake Corp.	3.125%	8/15/51	884	587	VICI Properties LP	5.625%	5/15/52	1,730	1,659
Westlake Corp.	3.375%	8/15/61	957	619	Welltower OP LLC	6.500%	3/15/41	925	1,020
				151,228	Welltower OP LLC	4.950%	9/1/48	860	815
					Weyerhaeuser Co.	4.000%	3/9/52	1,175	966
Real Estate (0.7%)									63,054
Alexandria Real Estate Equities Inc.	2.950%	3/15/34	2,211	1,845	Technology (4.2%)				
Alexandria Real Estate Equities Inc.	4.750%	4/15/35	1,283	1,245	Analog Devices Inc.	2.800%	10/1/41	2,225	1,662
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	1,000	887	Analog Devices Inc.	2.950%	10/1/51	1,635	1,174
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	1,870	1,481	Apple Inc.	4.500%	2/23/36	1,805	1,846
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	785	520	Apple Inc.	2.375%	2/8/41	994	729
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	3,305	2,415	Apple Inc.	3.850%	5/4/43	6,718	5,980
American Homes 4 Rent LP	3.375%	7/15/51	1,000	687	Apple Inc.	4.450%	5/6/44	2,085	2,028
American Homes 4 Rent LP	4.300%	4/15/52	677	549	Apple Inc.	3.450%	2/9/45	4,543	3,791
American Tower Corp.	3.700%	10/15/49	1,235	938	Apple Inc.	4.375%	5/13/45	4,329	4,116
American Tower Corp.	3.100%	6/15/50	1,899	1,300	Apple Inc.	4.650%	2/23/46	7,081	6,986
American Tower Corp.	2.950%	1/15/51	2,701	1,803	Apple Inc.	3.850%	8/4/46	6,503	5,669
³ AvalonBay Communities Inc.	3.900%	10/15/46	740	605	Apple Inc.	3.750%	9/12/47	2,349	2,012
³ AvalonBay Communities Inc.	4.150%	7/1/47	525	441	Apple Inc.	3.750%	11/13/47	2,686	2,297
Boston Properties LP	6.500%	1/15/34	756	798	Apple Inc.	2.950%	9/11/49	3,566	2,622
Camden Property Trust	3.350%	11/1/49	685	514	Apple Inc.	2.650%	5/11/50	1,427	984
CBRE Services Inc.	5.950%	8/15/34	1,650	1,736	Apple Inc.	2.400%	8/20/50	2,300	1,508
Corporate Office Properties LP	2.900%	12/1/33	300	236	Apple Inc.	2.650%	2/8/51	7,720	5,300
Crown Castle Inc.	2.900%	4/1/41	3,032	2,168	Apple Inc.	2.700%	8/5/51	4,341	2,992
Crown Castle Inc.	4.750%	5/15/47	428	371	Apple Inc.	3.950%	8/8/52	3,045	2,671
Crown Castle Inc.	5.200%	2/15/49	788	745	Apple Inc.	4.850%	5/10/53	2,953	3,013
Crown Castle Inc.	4.000%	11/15/49	802	634	Apple Inc.	2.550%	8/20/60	3,953	2,611
Crown Castle Inc.	4.150%	7/1/50	860	696	Apple Inc.	2.800%	2/8/61	5,412	3,688
Crown Castle Inc.	3.250%	1/15/51	1,829	1,282	Apple Inc.	2.850%	8/5/61	2,899	1,985
Equinix Inc.	3.000%	7/15/50	1,121	765	Apple Inc.	4.100%	8/8/62	605	540
Equinix Inc.	2.950%	9/15/51	968	647	Applied Materials Inc.	5.100%	10/1/35	1,620	1,702
Equinix Inc.	3.400%	2/15/52	605	443	Applied Materials Inc.	5.850%	6/15/41	1,580	1,747
ERP Operating LP	4.500%	7/1/44	1,692	1,501	Applied Materials Inc.	4.350%	4/1/47	660	623
ERP Operating LP	4.000%	8/1/47	982	790	Applied Materials Inc.	2.750%	6/1/50	1,410	1,019
Essex Portfolio LP	4.500%	3/15/48	596	511	⁵ Broadcom Inc.	3.469%	4/15/34	5,093	4,433
Essex Portfolio LP	2.650%	9/1/50	624	379	⁵ Broadcom Inc.	3.137%	11/15/35	6,814	5,596
Federal Realty OP LP	4.500%	12/1/44	640	535	⁵ Broadcom Inc.	3.187%	11/15/36	5,700	4,626
Healthpeak OP LLC	6.750%	2/1/41	880	985	⁵ Broadcom Inc.	4.926%	5/15/37	5,552	5,371
Invitation Homes Operating Partnership LP	2.700%	1/15/34	610	489	⁵ Broadcom Inc.	3.500%	2/15/41	6,110	4,849
Kilroy Realty LP	2.650%	11/15/33	630	478	⁵ Broadcom Inc.	3.750%	2/15/51	3,460	2,726

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Cisco Systems Inc.	5.900%	2/15/39	4,002	4,443		Microsoft Corp.	5.300%	2/8/41	693	782
Cisco Systems Inc.	5.500%	1/15/40	4,053	4,318		Microsoft Corp.	3.700%	8/8/46	7,026	6,165
Corning Inc.	4.700%	3/15/37	1,150	1,097		Microsoft Corp.	4.250%	2/6/47	575	557
Corning Inc.	5.750%	8/15/40	1,013	1,038		Microsoft Corp.	2.525%	6/1/50	9,219	6,306
Corning Inc.	4.750%	3/15/42	495	462	5	Microsoft Corp.	2.500%	9/15/50	3,947	2,670
Corning Inc.	5.350%	11/15/48	1,771	1,771		Microsoft Corp.	2.921%	3/17/52	15,446	11,379
Corning Inc.	3.900%	11/15/49	490	397		Microsoft Corp.	3.950%	8/8/56	567	504
Corning Inc.	4.375%	11/15/57	1,265	1,105		Microsoft Corp.	4.500%	2/6/57	1,455	1,430
Corning Inc.	5.850%	11/15/68	676	678		Microsoft Corp.	2.675%	6/1/60	8,592	5,767
Corning Inc.	5.450%	11/15/79	1,899	1,836		Microsoft Corp.	3.041%	3/17/62	4,673	3,380
Dell International LLC	8.100%	7/15/36	2,231	2,741		Moody's Corp.	2.750%	8/19/41	1,181	861
Dell International LLC	3.375%	12/15/41	2,047	1,550		Moody's Corp.	5.250%	7/15/44	1,870	1,905
Dell International LLC	8.350%	7/15/46	1,401	1,847		Moody's Corp.	3.250%	5/20/50	921	681
Dell International LLC	3.450%	12/15/51	2,350	1,702		Moody's Corp.	3.750%	2/25/52	1,070	877
Fidelity National Information Services Inc.	3.100%	3/1/41	1,945	1,447		Moody's Corp.	3.100%	11/29/61	830	563
Fidelity National Information Services Inc.	4.500%	8/15/46	366	310		Nokia OYJ	6.625%	5/15/39	1,095	1,088
Fidelity National Information Services Inc.	5.625%	7/15/52	1,375	1,407		NVIDIA Corp.	3.500%	4/1/40	2,867	2,489
Fiserv Inc.	4.400%	7/1/49	4,200	3,711		NVIDIA Corp.	3.500%	4/1/50	4,202	3,511
Global Payments Inc.	4.150%	8/15/49	2,628	2,083		NVIDIA Corp.	3.700%	4/1/60	1,007	846
Global Payments Inc.	5.950%	8/15/52	1,009	1,032		NXP BV	3.250%	5/11/41	2,043	1,561
Hewlett Packard Enterprise Co.	6.350%	10/15/45	3,366	3,635		NXP BV	3.125%	2/15/42	915	684
HP Inc.	6.000%	9/15/41	2,830	2,987		NXP BV	3.250%	11/30/51	1,125	805
Intel Corp.	4.600%	3/25/40	845	823		Oracle Corp.	4.300%	7/8/34	3,616	3,377
Intel Corp.	2.800%	8/12/41	2,485	1,866		Oracle Corp.	3.900%	5/15/35	2,390	2,128
Intel Corp.	4.250%	12/15/42	1,120	1,010		Oracle Corp.	3.850%	7/15/36	1,660	1,447
Intel Corp.	5.625%	2/10/43	1,848	1,980		Oracle Corp.	3.800%	11/15/37	4,835	4,114
Intel Corp.	4.900%	7/29/45	2,095	2,118		Oracle Corp.	6.500%	4/15/38	1,921	2,125
Intel Corp.	4.100%	5/19/46	3,755	3,306		Oracle Corp.	6.125%	7/8/39	2,124	2,263
Intel Corp.	4.100%	5/11/47	1,240	1,081		Oracle Corp.	3.600%	4/1/40	6,625	5,298
Intel Corp.	3.734%	12/8/47	4,321	3,523		Oracle Corp.	5.375%	7/15/40	4,449	4,379
Intel Corp.	3.250%	11/15/49	5,480	4,076		Oracle Corp.	3.650%	3/25/41	4,355	3,463
Intel Corp.	4.750%	3/25/50	2,820	2,673		Oracle Corp.	4.125%	5/15/45	5,530	4,530
Intel Corp.	3.050%	8/12/51	4,054	2,868		Oracle Corp.	4.000%	7/15/46	7,235	5,803
Intel Corp.	4.900%	8/5/52	3,690	3,618		Oracle Corp.	4.000%	11/15/47	3,489	2,773
Intel Corp.	5.700%	2/10/53	4,931	5,336		Oracle Corp.	3.600%	4/1/50	9,180	6,799
Intel Corp.	3.100%	2/15/60	2,625	1,812		Oracle Corp.	3.950%	3/25/51	6,440	5,062
Intel Corp.	3.200%	8/12/61	1,390	961		Oracle Corp.	6.900%	11/9/52	5,520	6,470
Intel Corp.	5.050%	8/5/62	1,949	1,927		Oracle Corp.	5.550%	2/6/53	4,855	4,863
Intel Corp.	5.900%	2/10/63	2,930	3,265		Oracle Corp.	4.375%	5/15/55	3,405	2,828
International Business Machines Corp.	4.150%	5/15/39	2,973	2,700		Oracle Corp.	3.850%	4/1/60	4,724	3,438
International Business Machines Corp.	5.600%	11/30/39	1,590	1,687		Oracle Corp.	4.100%	3/25/61	2,320	1,773
International Business Machines Corp.	2.850%	5/15/40	1,195	893		PayPal Holdings Inc.	3.250%	6/1/50	2,382	1,787
International Business Machines Corp.	4.000%	6/20/42	1,865	1,627		PayPal Holdings Inc.	5.050%	6/1/52	1,545	1,562
International Business Machines Corp.	4.250%	5/15/49	5,958	5,234		PayPal Holdings Inc.	5.250%	6/1/62	1,000	996
International Business Machines Corp.	2.950%	5/15/50	1,685	1,163		QUALCOMM Inc.	4.650%	5/20/35	1,823	1,867
International Business Machines Corp.	3.430%	2/9/52	1,280	956		QUALCOMM Inc.	4.800%	5/20/45	3,244	3,223
International Business Machines Corp.	5.100%	2/6/53	3,125	3,143		QUALCOMM Inc.	4.300%	5/20/47	3,204	2,939
Intuit Inc.	5.500%	9/15/53	2,670	2,930		QUALCOMM Inc.	4.500%	5/20/52	2,175	2,033
Juniper Networks Inc.	5.950%	3/15/41	795	815		QUALCOMM Inc.	6.000%	5/20/53	2,670	3,083
KLA Corp.	5.000%	3/15/49	545	542		S&P Global Inc.	3.250%	12/1/49	1,316	989
KLA Corp.	3.300%	3/1/50	1,709	1,306		S&P Global Inc.	3.700%	3/1/52	1,825	1,515
KLA Corp.	4.950%	7/15/52	2,385	2,411		S&P Global Inc.	2.300%	8/15/60	1,930	1,159
KLA Corp.	5.250%	7/15/62	1,585	1,646		S&P Global Inc.	3.900%	3/1/62	1,025	860
Kyndryl Holdings Inc.	4.100%	10/15/41	1,010	762		Salesforce Inc.	2.700%	7/15/41	2,600	1,987
Lam Research Corp.	4.875%	3/15/49	1,924	1,921		Salesforce Inc.	2.900%	7/15/51	3,961	2,836
Lam Research Corp.	2.875%	6/15/50	1,429	1,020		Salesforce Inc.	3.050%	7/15/61	2,582	1,815
Lam Research Corp.	3.125%	6/15/60	635	441		Texas Instruments Inc.	3.875%	3/15/39	1,799	1,664
Micron Technology Inc.	3.366%	11/1/41	935	702		Texas Instruments Inc.	4.150%	5/15/48	2,988	2,715
Micron Technology Inc.	3.477%	11/1/51	990	722		Texas Instruments Inc.	2.700%	9/15/51	872	595
Microsoft Corp.	3.500%	2/12/35	2,763	2,620		Texas Instruments Inc.	5.000%	3/14/53	1,110	1,140
Microsoft Corp.	4.200%	11/3/35	1,035	1,037		Texas Instruments Inc.	5.050%	5/18/63	2,513	2,575
Microsoft Corp.	3.450%	8/8/36	4,242	3,901		TSMC Arizona Corp.	3.125%	10/25/41	1,995	1,612
Microsoft Corp.	4.100%	2/6/37	3,032	2,978		TSMC Arizona Corp.	3.250%	10/25/51	2,005	1,576
Microsoft Corp.	4.500%	10/1/40	2,500	2,556		TSMC Arizona Corp.	4.500%	4/22/52	2,050	2,027
						Verisk Analytics Inc.	5.500%	6/15/45	678	669
						Verisk Analytics Inc.	3.625%	5/15/50	1,235	937

400,354

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Utilities (5.9%)									
³ AEP Texas Inc.	4.150%	5/1/49	690	555	Baltimore Gas & Electric Co.	5.400%	6/1/53	1,310	1,356
³ AEP Texas Inc.	3.450%	1/15/50	1,195	866	Berkshire Hathaway Energy Co.	6.125%	4/1/36	3,374	3,657
AEP Texas Inc.	3.450%	5/15/51	848	608	Berkshire Hathaway Energy Co.	5.950%	5/15/37	544	580
AEP Texas Inc.	5.250%	5/15/52	1,025	993	Berkshire Hathaway Energy Co.	5.150%	11/15/43	1,358	1,343
AEP Transmission Co. LLC	4.000%	12/1/46	943	795	Berkshire Hathaway Energy Co.	4.500%	2/1/45	1,511	1,400
AEP Transmission Co. LLC	3.750%	12/1/47	1,370	1,093	Berkshire Hathaway Energy Co.	3.800%	7/15/48	1,409	1,118
AEP Transmission Co. LLC	3.800%	6/15/49	840	667	Berkshire Hathaway Energy Co.	4.450%	1/15/49	3,219	2,824
AEP Transmission Co. LLC	3.150%	9/15/49	390	279	Berkshire Hathaway Energy Co.	4.250%	10/15/50	2,471	2,097
³ AEP Transmission Co. LLC	3.650%	4/1/50	2,110	1,666	Berkshire Hathaway Energy Co.	2.850%	5/15/51	2,139	1,449
³ AEP Transmission Co. LLC	2.750%	8/15/51	895	581	Berkshire Hathaway Energy Co.	4.600%	5/1/53	2,186	1,951
³ AEP Transmission Co. LLC	4.500%	6/15/52	1,045	948	Black Hills Corp.	4.200%	9/15/46	1,045	840
AEP Transmission Co. LLC	5.400%	3/15/53	1,124	1,171	CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	870	705
Alabama Power Co.	6.125%	5/15/38	665	715	CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	1,394	1,282
Alabama Power Co.	6.000%	3/1/39	887	952	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	1,182	1,006
Alabama Power Co.	3.850%	12/1/42	390	329	³ CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	1,336	1,179
Alabama Power Co.	4.150%	8/15/44	897	773	³ CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	1,618	1,231
Alabama Power Co.	3.750%	3/1/45	2,048	1,670	³ CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	875	695
Alabama Power Co.	4.300%	1/2/46	1,431	1,252	³ CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	482	471
³ Alabama Power Co.	3.700%	12/1/47	1,509	1,200	CenterPoint Energy Houston Electric LLC	5.300%	4/1/53	579	607
³ Alabama Power Co.	4.300%	7/15/48	1,128	983	CenterPoint Energy Inc.	3.700%	9/1/49	915	690
Alabama Power Co.	3.450%	10/1/49	1,264	959	CenterPoint Energy Resources Corp.	5.850%	1/15/41	607	639
Alabama Power Co.	3.125%	7/15/51	1,067	763	CenterPoint Energy Resources Corp.	4.100%	9/1/47	625	524
Alabama Power Co.	3.000%	3/15/52	400	280	Cleco Corporate Holdings LLC	4.973%	5/1/46	883	745
Ameren Illinois Co.	4.150%	3/15/46	1,272	1,100	Cleveland Electric Illuminating Co.	5.950%	12/15/36	748	765
Ameren Illinois Co.	3.700%	12/1/47	545	446	CMS Energy Corp.	4.875%	3/1/44	1,100	1,045
Ameren Illinois Co.	4.500%	3/15/49	1,364	1,251	Commonwealth Edison Co.	5.900%	3/15/36	1,615	1,747
Ameren Illinois Co.	3.250%	3/15/50	651	480	Commonwealth Edison Co.	6.450%	1/15/38	1,250	1,383
Ameren Illinois Co.	2.900%	6/15/51	644	439	Commonwealth Edison Co.	4.600%	8/15/43	1,015	941
Ameren Illinois Co.	5.900%	12/1/52	689	771	Commonwealth Edison Co.	4.700%	1/15/44	1,605	1,496
American Electric Power Co. Inc.	3.250%	3/1/50	960	685	Commonwealth Edison Co.	3.700%	3/1/45	1,190	962
American Water Capital Corp.	6.593%	10/15/37	1,404	1,629	Commonwealth Edison Co.	3.650%	6/15/46	2,275	1,800
American Water Capital Corp.	4.300%	12/1/42	1,035	932	³ Commonwealth Edison Co.	3.750%	8/15/47	1,309	1,057
American Water Capital Corp.	4.300%	9/1/45	725	641	Commonwealth Edison Co.	4.000%	3/1/48	1,526	1,296
American Water Capital Corp.	3.750%	9/1/47	816	667	Commonwealth Edison Co.	4.000%	3/1/49	1,800	1,514
American Water Capital Corp.	4.200%	9/1/48	873	762	³ Commonwealth Edison Co.	3.200%	11/15/49	812	584
American Water Capital Corp.	4.150%	6/1/49	545	470	³ Commonwealth Edison Co.	3.000%	3/1/50	724	505
American Water Capital Corp.	3.450%	5/1/50	2,249	1,725	³ Commonwealth Edison Co.	3.125%	3/15/51	1,281	909
American Water Capital Corp.	3.250%	6/1/51	1,410	1,038	³ Commonwealth Edison Co.	2.750%	9/1/51	665	434
Appalachian Power Co.	7.000%	4/1/38	1,978	2,288	Commonwealth Edison Co.	5.300%	2/1/53	1,210	1,233
Appalachian Power Co.	4.400%	5/15/44	770	644	Connecticut Light & Power Co.	4.300%	4/15/44	792	702
Appalachian Power Co.	4.450%	6/1/45	1,163	984	Connecticut Light & Power Co.	4.000%	4/1/48	1,245	1,063
³ Appalachian Power Co.	4.500%	3/1/49	321	272	Connecticut Light & Power Co.	5.250%	1/15/53	1,628	1,662
³ Appalachian Power Co.	3.700%	5/1/50	1,345	1,009	Consolidated Edison Co. of New York Inc.	5.500%	3/15/34	1,395	1,466
Arizona Public Service Co.	5.050%	9/1/41	577	547	³ Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	545	556
Arizona Public Service Co.	4.500%	4/1/42	875	766	³ Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	1,109	1,171
Arizona Public Service Co.	4.350%	11/15/45	1,005	847	³ Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	1,495	1,621
Arizona Public Service Co.	3.750%	5/15/46	1,260	961	³ Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	1,195	1,368
Arizona Public Service Co.	4.200%	8/15/48	850	689	³ Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	1,150	1,161
Arizona Public Service Co.	4.250%	3/1/49	632	510	Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	735	763
Arizona Public Service Co.	3.500%	12/1/49	594	424	³ Consolidated Edison Co. of New York Inc.	4.200%	3/15/42	1,185	1,026
Atmos Energy Corp.	5.500%	6/15/41	950	993	Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	528	450
Atmos Energy Corp.	4.150%	1/15/43	1,739	1,563					
Atmos Energy Corp.	4.125%	10/15/44	1,067	949					
Atmos Energy Corp.	4.300%	10/1/48	320	285					
Atmos Energy Corp.	4.125%	3/15/49	1,265	1,096					
Atmos Energy Corp.	3.375%	9/15/49	2,375	1,809					
Atmos Energy Corp.	2.850%	2/15/52	913	622					
Atmos Energy Corp.	5.750%	10/15/52	550	605					
Avista Corp.	4.350%	6/1/48	849	717					
Avista Corp.	4.000%	4/1/52	882	704					
Baltimore Gas & Electric Co.	6.350%	10/1/36	753	826					
Baltimore Gas & Electric Co.	3.500%	8/15/46	1,168	900					
³ Baltimore Gas & Electric Co.	3.750%	8/15/47	1,147	919					
Baltimore Gas & Electric Co.	4.250%	9/15/48	1,345	1,166					
Baltimore Gas & Electric Co.	3.200%	9/15/49	1,023	746					
Baltimore Gas & Electric Co.	2.900%	6/15/50	291	199					

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	1,651	1,482	3	DTE Electric Co.	2.950%	3/1/50	1,212	850
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	1,319	1,177		DTE Electric Co.	3.250%	4/1/51	1,698	1,246
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	1,365	1,114	DTE Electric Co.	5.400%	4/1/53	1,315	1,382	
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	1,212	985	Duke Energy Carolinas LLC	6.100%	6/1/37	1,012	1,088	
Consolidated Edison Co. of New York Inc.	4.650%	12/1/48	1,262	1,150	Duke Energy Carolinas LLC	6.000%	1/15/38	670	722	
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	2,095	1,757	Duke Energy Carolinas LLC	6.050%	4/15/38	1,572	1,708	
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	1,155	967	Duke Energy Carolinas LLC	5.300%	2/15/40	1,843	1,864	
Consolidated Edison Co. of New York Inc.	3.200%	12/1/51	1,153	819	Duke Energy Carolinas LLC	4.250%	12/15/41	1,306	1,157	
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	1,611	1,831	Duke Energy Carolinas LLC	4.000%	9/30/42	1,215	1,039	
Consolidated Edison Co. of New York Inc.	5.900%	11/15/53	1,045	1,153	Duke Energy Carolinas LLC	3.750%	6/1/45	800	641	
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	1,316	1,187	Duke Energy Carolinas LLC	3.875%	3/15/46	1,470	1,194	
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	1,315	1,105	Duke Energy Carolinas LLC	3.700%	12/1/47	1,295	1,019	
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	1,050	868	Duke Energy Carolinas LLC	3.950%	3/15/48	1,617	1,338	
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	2,065	1,796	Duke Energy Carolinas LLC	3.200%	8/15/49	1,865	1,360	
Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	695	523	Duke Energy Carolinas LLC	3.450%	4/15/51	1,455	1,101	
Consolidated Edison Co. of New York Inc.	3.000%	12/1/60	1,215	792	Duke Energy Carolinas LLC	5.350%	1/15/53	1,793	1,840	
Consolidated Edison Co. of New York Inc.	3.600%	6/15/61	695	524	Duke Energy Carolinas LLC	5.400%	1/15/54	865	894	
Constellation Energy Generation LLC	6.125%	1/15/34	1,200	1,286	Duke Energy Corp.	3.300%	6/15/41	1,921	1,473	
Constellation Energy Generation LLC	6.250%	10/1/39	1,900	2,036	Duke Energy Corp.	3.750%	9/1/46	3,415	2,644	
Constellation Energy Generation LLC	5.600%	6/15/42	1,266	1,267	Duke Energy Corp.	3.950%	8/15/47	1,542	1,222	
Constellation Energy Generation LLC	6.500%	10/1/53	1,675	1,893	Duke Energy Corp.	4.200%	6/15/49	1,665	1,367	
Consumers Energy Co.	3.950%	5/15/43	654	561	Duke Energy Corp.	3.500%	6/15/51	1,825	1,343	
Consumers Energy Co.	3.250%	8/15/46	843	668	Duke Energy Corp.	5.000%	8/15/52	2,265	2,118	
Consumers Energy Co.	3.950%	7/15/47	982	828	Duke Energy Corp.	6.100%	9/15/53	1,530	1,664	
Consumers Energy Co.	4.050%	5/15/48	1,303	1,141	Duke Energy Florida LLC	6.350%	9/15/37	1,586	1,762	
Consumers Energy Co.	4.350%	4/15/49	1,259	1,134	Duke Energy Florida LLC	6.400%	6/15/38	1,064	1,191	
Consumers Energy Co.	3.750%	2/15/50	872	720	Duke Energy Florida LLC	5.650%	4/1/40	1,154	1,199	
Consumers Energy Co.	3.100%	8/15/50	1,300	960	Duke Energy Florida LLC	3.400%	10/1/46	1,247	937	
Consumers Energy Co.	3.500%	8/1/51	1,531	1,202	Duke Energy Florida LLC	4.200%	7/15/48	822	713	
Consumers Energy Co.	2.650%	8/15/52	405	269	Duke Energy Florida LLC	3.000%	12/15/51	1,200	821	
Consumers Energy Co.	4.200%	9/1/52	490	431	Duke Energy Florida LLC	5.950%	11/15/52	1,190	1,308	
Consumers Energy Co.	2.500%	5/1/60	1,071	657	Duke Energy Florida LLC	6.200%	11/15/53	1,500	1,717	
Dayton Power & Light Co.	3.950%	6/15/49	823	633	Duke Energy Indiana LLC	6.120%	10/15/35	876	936	
Delmarva Power & Light Co.	4.150%	5/15/45	713	597	Duke Energy Indiana LLC	6.350%	8/15/38	661	735	
Dominion Energy Inc.	5.950%	6/15/35	1,785	1,880	Duke Energy Indiana LLC	4.900%	7/15/43	1,140	1,097	
Dominion Energy Inc.	3.300%	4/15/41	1,719	1,313	Duke Energy Indiana LLC	3.750%	5/15/46	1,140	911	
Dominion Energy Inc.	4.900%	8/1/41	1,213	1,121	Duke Energy Indiana LLC	3.250%	10/1/49	985	717	
Dominion Energy Inc.	4.050%	9/15/42	1,220	994	Duke Energy Indiana LLC	2.750%	4/1/50	723	469	
Dominion Energy Inc.	4.700%	12/1/44	976	866	Duke Energy Ohio Inc.	3.700%	6/15/46	1,214	958	
Dominion Energy Inc.	4.600%	3/15/49	610	538	Duke Energy Ohio Inc.	4.300%	2/1/49	668	569	
Dominion Energy Inc.	4.850%	8/15/52	999	922	Duke Energy Ohio Inc.	5.650%	4/1/53	825	869	
Dominion Energy South Carolina Inc.	6.050%	1/15/38	1,050	1,139	Duke Energy Progress LLC	6.300%	4/1/38	823	909	
Dominion Energy South Carolina Inc.	5.450%	2/1/41	1,025	1,042	Duke Energy Progress LLC	4.100%	5/15/42	759	657	
Dominion Energy South Carolina Inc.	4.600%	6/15/43	687	629	Duke Energy Progress LLC	4.100%	3/15/43	935	796	
Dominion Energy South Carolina Inc.	5.100%	6/1/65	901	861	Duke Energy Progress LLC	4.150%	12/1/44	984	840	
DTE Electric Co.	4.000%	4/1/43	645	552	Duke Energy Progress LLC	4.200%	8/15/45	1,379	1,181	
DTE Electric Co.	4.300%	7/1/44	510	456	Duke Energy Progress LLC	3.700%	10/15/46	767	601	
DTE Electric Co.	3.700%	3/15/45	815	663	Duke Energy Progress LLC	3.600%	9/15/47	1,397	1,077	
DTE Electric Co.	3.700%	6/1/46	1,750	1,408	Duke Energy Progress LLC	2.500%	8/15/50	803	506	
DTE Electric Co.	3.750%	8/15/47	1,362	1,090	Duke Energy Progress LLC	2.900%	8/15/51	1,390	939	
DTE Electric Co.	4.050%	5/15/48	1,555	1,327	Duke Energy Progress LLC	4.000%	4/1/52	1,002	831	
DTE Electric Co.	3.950%	3/1/49	553	464	El Paso Electric Co.	5.350%	3/15/53	1,280	1,300	
					El Paso Electric Co.	6.000%	5/15/35	788	800	
					El Paso Electric Co.	5.000%	12/1/44	600	505	
					Emera US Finance LP	4.750%	6/15/46	2,482	2,045	
					Entergy Arkansas LLC	5.300%	9/15/33	600	616	
					Entergy Arkansas LLC	4.200%	4/1/49	677	581	
					Entergy Arkansas LLC	2.650%	6/15/51	1,305	822	
					Entergy Arkansas LLC	3.350%	6/15/52	490	355	
					Entergy Corp.	3.750%	6/15/50	1,490	1,125	
					Entergy Louisiana LLC	4.950%	1/15/45	1,491	1,379	
					Entergy Louisiana LLC	4.200%	9/1/48	2,756	2,303	
					Entergy Louisiana LLC	4.200%	4/1/50	502	427	
					Entergy Louisiana LLC	2.900%	3/15/51	1,117	746	
					Entergy Louisiana LLC	4.750%	9/15/52	550	506	
					Entergy Mississippi LLC	3.850%	6/1/49	1,832	1,470	
					Entergy Texas Inc.	4.500%	3/30/39	500	458	

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Entergy Texas Inc.	3.550%	9/30/49	1,221	925	National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	625	547
Entergy Texas Inc.	5.800%	9/1/53	1,000	1,075	National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	988	861
Essential Utilities Inc.	4.276%	5/1/49	1,020	850	³ Nevada Power Co.	6.650%	4/1/36	1,898	2,088
Essential Utilities Inc.	3.351%	4/15/50	1,389	989	³ Nevada Power Co.	6.750%	7/1/37	767	872
Essential Utilities Inc.	5.300%	5/1/52	1,075	1,031	³ Nevada Power Co.	3.125%	8/1/50	1,200	832
Evergy Kansas Central Inc.	4.125%	3/1/42	808	696	³ Nevada Power Co.	5.900%	5/1/53	590	634
Evergy Kansas Central Inc.	4.100%	4/1/43	930	784	Nevada Power Co.	6.000%	3/15/54	865	949
Evergy Kansas Central Inc.	4.250%	12/1/45	857	726	NextEra Energy Capital Holdings Inc.	3.000%	1/15/52	390	262
Evergy Kansas Central Inc.	3.450%	4/15/50	525	385	NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	1,550	1,520
Evergy Metro Inc.	5.300%	10/1/41	955	945	NiSource Inc.	5.950%	6/15/41	928	968
Evergy Metro Inc.	4.200%	6/15/47	632	535	NiSource Inc.	5.250%	2/15/43	1,485	1,444
Evergy Metro Inc.	4.200%	3/15/48	655	552	NiSource Inc.	4.800%	2/15/44	1,877	1,726
³ Evergy Metro Inc.	4.125%	4/1/49	1,175	967	NiSource Inc.	5.650%	2/1/45	1,145	1,153
Exelon Corp.	5.625%	6/15/35	1,200	1,237	NiSource Inc.	4.375%	5/15/47	2,552	2,203
Exelon Corp.	5.100%	6/15/45	1,463	1,383	NiSource Inc.	3.950%	3/30/48	1,571	1,272
Exelon Corp.	4.450%	4/15/46	1,646	1,431	Northern States Power Co.	6.250%	6/1/36	890	984
Exelon Corp.	4.700%	4/15/50	1,867	1,687	Northern States Power Co.	6.200%	7/1/37	1,742	1,915
Exelon Corp.	4.100%	3/15/52	805	654	Northern States Power Co.	5.350%	11/1/39	685	703
Exelon Corp.	5.600%	3/15/53	1,335	1,358	Northern States Power Co.	4.125%	5/15/44	1,265	1,097
Florida Power & Light Co.	5.625%	4/1/34	829	891	Northern States Power Co.	4.000%	8/15/45	904	752
Florida Power & Light Co.	4.950%	6/1/35	1,245	1,264	Northern States Power Co.	3.600%	9/15/47	1,010	796
Florida Power & Light Co.	5.650%	2/1/37	943	1,001	Northern States Power Co.	2.900%	3/1/50	1,655	1,160
Florida Power & Light Co.	5.950%	2/1/38	785	858	Northern States Power Co.	2.600%	6/1/51	861	564
Florida Power & Light Co.	5.960%	4/1/39	945	1,047	Northern States Power Co.	3.200%	4/1/52	1,110	820
Florida Power & Light Co.	5.690%	3/1/40	1,084	1,171	Northern States Power Co.	4.500%	6/1/52	1,260	1,162
Florida Power & Light Co.	5.250%	2/1/41	1,010	1,031	Northern States Power Co.	5.100%	5/15/53	1,410	1,429
Florida Power & Light Co.	4.050%	6/1/42	1,194	1,058	NorthWestern Corp.	4.176%	11/15/44	949	786
Florida Power & Light Co.	3.800%	12/15/42	815	713	NSTAR Electric Co.	5.500%	3/15/40	847	860
Florida Power & Light Co.	4.050%	10/1/44	1,122	982	NSTAR Electric Co.	4.400%	3/1/44	915	829
Florida Power & Light Co.	3.700%	12/1/47	1,805	1,463	NSTAR Electric Co.	4.950%	9/15/52	1,031	1,007
Florida Power & Light Co.	3.950%	3/1/48	2,073	1,768	Oglethorpe Power Corp.	5.950%	11/1/39	1,010	1,033
Florida Power & Light Co.	4.125%	6/1/48	1,270	1,110	Oglethorpe Power Corp.	5.375%	11/1/40	952	916
Florida Power & Light Co.	3.150%	10/1/49	1,732	1,277	Oglethorpe Power Corp.	4.500%	4/1/47	1,000	849
Florida Power & Light Co.	2.875%	12/4/51	1,894	1,315	Oglethorpe Power Corp.	5.050%	10/1/48	1,022	941
Florida Power & Light Co.	5.300%	4/1/53	1,522	1,596	Oglethorpe Power Corp.	5.250%	9/1/50	690	654
³ Georgia Power Co.	4.750%	9/1/40	1,635	1,524	Oglethorpe Power Corp.	6.200%	12/1/53	1,020	1,098
Georgia Power Co.	4.300%	3/15/42	2,518	2,232	Ohio Edison Co.	6.875%	7/15/36	900	1,012
Georgia Power Co.	4.300%	3/15/43	1,140	992	Ohio Power Co.	4.150%	4/1/48	785	657
³ Georgia Power Co.	3.700%	1/30/50	1,485	1,177	Ohio Power Co.	4.000%	6/1/49	934	763
³ Georgia Power Co.	3.250%	3/15/51	1,290	936	Ohio Power Co.	2.900%	10/1/51	685	465
Iberdrola International BV	6.750%	7/15/36	1,001	1,163	Oklahoma Gas & Electric Co.	4.150%	4/1/47	996	835
³ Idaho Power Co.	4.200%	3/1/48	863	734	Oklahoma Gas & Electric Co.	3.850%	8/15/47	665	526
³ Idaho Power Co.	5.500%	3/15/53	875	903	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	618	758
³ Idaho Power Co.	5.800%	4/1/54	1,000	1,070	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	575	587
³ Indiana Michigan Power Co.	4.550%	3/15/46	1,125	1,008	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	870	816
³ Indiana Michigan Power Co.	3.750%	7/1/47	649	497	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	758	810
Indiana Michigan Power Co.	3.250%	5/1/51	1,279	913	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	1,270	1,052
Indiana Michigan Power Co.	5.625%	4/1/53	1,150	1,210	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	652	526
Interstate Power & Light Co.	6.250%	7/15/39	529	571	Oncor Electric Delivery Co. LLC	4.100%	11/15/48	1,289	1,119
Interstate Power & Light Co.	3.700%	9/15/46	790	604	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	972	798
Interstate Power & Light Co.	3.100%	11/30/51	1,130	768	³ Oncor Electric Delivery Co. LLC	3.100%	9/15/49	1,765	1,267
ITC Holdings Corp.	5.300%	7/1/43	951	918	Oncor Electric Delivery Co. LLC	3.700%	5/15/50	975	790
³ John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	943	886	Oncor Electric Delivery Co. LLC	2.700%	11/15/51	679	448
Kentucky Utilities Co.	5.125%	11/1/40	1,479	1,443	Oncor Electric Delivery Co. LLC	4.950%	9/15/52	1,030	1,014
Kentucky Utilities Co.	4.375%	10/1/45	1,347	1,166	⁵ Oncor Electric Delivery Co. LLC	4.950%	9/15/52	1,000	981
Kentucky Utilities Co.	3.300%	6/1/50	920	673	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	860	893
Louisville Gas & Electric Co.	4.250%	4/1/49	930	791	ONE Gas Inc.	4.658%	2/1/44	1,230	1,115
MidAmerican Energy Co.	4.800%	9/15/43	1,408	1,328	ONE Gas Inc.	4.500%	11/1/48	853	753
MidAmerican Energy Co.	4.250%	5/1/46	855	746	Pacific Gas & Electric Co.	6.950%	3/15/34	1,000	1,101
MidAmerican Energy Co.	3.950%	8/1/47	1,886	1,575	Pacific Gas & Electric Co.	4.500%	7/1/40	4,249	3,589
MidAmerican Energy Co.	3.650%	8/1/48	2,275	1,811	Pacific Gas & Electric Co.	4.200%	6/1/41	1,570	1,257
MidAmerican Energy Co.	4.250%	7/15/49	2,108	1,845	Pacific Gas & Electric Co.	4.750%	2/15/44	3,300	2,758
MidAmerican Energy Co.	5.850%	9/15/54	1,910	2,116	Pacific Gas & Electric Co.	4.300%	3/15/45	994	777
³ Mississippi Power Co.	4.250%	3/15/42	1,650	1,410	Pacific Gas & Electric Co.	3.950%	12/1/47	2,725	2,003
National Grid USA	5.803%	4/1/35	518	526	Pacific Gas & Electric Co.	4.950%	7/1/50	6,817	5,846

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Pacific Gas & Electric Co.	3.500%	8/1/50	4,825	3,343		San Diego Gas & Electric Co.	4.500%	8/15/40	983	904
Pacific Gas & Electric Co.	5.250%	3/1/52	1,320	1,177	3	San Diego Gas & Electric Co.	3.750%	6/1/47	900	725
Pacific Gas & Electric Co.	6.750%	1/15/53	3,000	3,272		San Diego Gas & Electric Co.	4.150%	5/15/48	1,055	902
Pacific Gas & Electric Co.	6.700%	4/1/53	1,460	1,589	3	San Diego Gas & Electric Co.	3.320%	4/15/50	1,217	870
PacifiCorp	5.250%	6/15/35	557	558		San Diego Gas & Electric Co.	3.700%	3/15/52	1,050	815
PacifiCorp	6.100%	8/1/36	800	856		San Diego Gas & Electric Co.	5.350%	4/1/53	1,225	1,245
PacifiCorp	6.250%	10/15/37	2,818	3,022		Sempra	3.800%	2/1/38	1,984	1,699
PacifiCorp	6.350%	7/15/38	1,055	1,139		Sempra	6.000%	10/15/39	1,279	1,347
PacifiCorp	6.000%	1/15/39	1,547	1,622		Sempra	4.000%	2/1/48	2,012	1,657
PacifiCorp	4.100%	2/1/42	602	500	5	Sierra Pacific Power Co.	5.900%	3/15/54	1,150	1,222
PacifiCorp	4.125%	1/15/49	1,457	1,183		Southern California Edison Co.	6.000%	1/15/34	1,310	1,441
PacifiCorp	4.150%	2/15/50	1,269	1,030	3	Southern California Edison Co.	5.750%	4/1/35	1,273	1,327
PacifiCorp	3.300%	3/15/51	1,540	1,070	3	Southern California Edison Co.	5.350%	7/15/35	1,235	1,273
PacifiCorp	2.900%	6/15/52	703	453		Southern California Edison Co.	5.625%	2/1/36	963	983
PacifiCorp	5.350%	12/1/53	1,740	1,673	3	Southern California Edison Co.	5.550%	1/15/37	1,051	1,057
PacifiCorp	5.500%	5/15/54	1,213	1,192	3	Southern California Edison Co.	5.950%	2/1/38	1,485	1,558
PECO Energy Co.	5.950%	10/1/36	590	642		Southern California Edison Co.	6.050%	3/15/39	605	641
PECO Energy Co.	4.150%	10/1/44	833	727		Southern California Edison Co.	5.500%	3/15/40	995	1,006
PECO Energy Co.	3.700%	9/15/47	1,293	1,047		Southern California Edison Co.	4.500%	9/1/40	1,677	1,504
PECO Energy Co.	3.900%	3/1/48	1,065	901		Southern California Edison Co.	4.050%	3/15/42	1,564	1,319
PECO Energy Co.	3.000%	9/15/49	980	700	3	Southern California Edison Co.	3.900%	3/15/43	1,031	845
PECO Energy Co.	3.050%	3/15/51	595	422		Southern California Edison Co.	4.650%	10/1/43	2,535	2,311
PECO Energy Co.	2.850%	9/15/51	892	598	3	Southern California Edison Co.	3.600%	2/1/45	1,820	1,412
PECO Energy Co.	4.600%	5/15/52	609	573		Southern California Edison Co.	4.000%	4/1/47	2,495	2,047
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	445	398	3	Southern California Edison Co.	4.125%	3/1/48	1,080	911
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	390	287	3	Southern California Edison Co.	4.875%	3/1/49	1,076	993
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	1,030	719		Southern California Edison Co.	3.650%	2/1/50	1,250	969
Potomac Electric Power Co.	6.500%	11/15/37	1,270	1,455	3	Southern California Edison Co.	2.950%	2/1/51	1,305	889
Potomac Electric Power Co.	4.150%	3/15/43	1,685	1,502	3	Southern California Edison Co.	3.650%	6/1/51	1,120	843
PPL Electric Utilities Corp.	6.250%	5/15/39	1,027	1,153		Southern California Edison Co.	3.450%	2/1/52	1,975	1,443
PPL Electric Utilities Corp.	4.150%	10/1/45	1,110	963	3	Southern California Edison Co.	5.450%	6/1/52	585	582
PPL Electric Utilities Corp.	3.950%	6/1/47	631	535		Southern California Edison Co.	5.700%	3/1/53	835	880
PPL Electric Utilities Corp.	4.150%	6/15/48	777	685		Southern California Edison Co.	5.875%	12/1/53	520	561
PPL Electric Utilities Corp.	5.250%	5/15/53	1,540	1,590		Southern California Gas Co.	5.125%	11/15/40	561	554
Progress Energy Inc.	6.000%	12/1/39	1,050	1,101		Southern California Gas Co.	3.750%	9/15/42	793	642
3 Public Service Co. of Colorado	6.250%	9/1/37	1,136	1,236	3	Southern California Gas Co.	4.125%	6/1/48	975	826
Public Service Co. of Colorado	6.500%	8/1/38	341	382	3	Southern California Gas Co.	4.300%	1/15/49	1,383	1,175
Public Service Co. of Colorado	3.600%	9/15/42	870	689	3	Southern California Gas Co.	3.950%	2/15/50	1,089	867
Public Service Co. of Colorado	4.300%	3/15/44	375	324		Southern California Gas Co.	6.350%	11/15/52	1,275	1,459
Public Service Co. of Colorado	3.800%	6/15/47	1,395	1,111		Southern California Gas Co.	5.750%	6/1/53	1,000	1,056
Public Service Co. of Colorado	4.100%	6/15/48	1,244	1,015		Southern Co.	4.250%	7/1/36	2,125	1,953
Public Service Co. of Colorado	4.050%	9/15/49	781	636		Southern Co.	4.400%	7/1/46	4,172	3,679
3 Public Service Co. of Colorado	2.700%	1/15/51	1,307	827		Southern Co. Gas Capital Corp.	5.875%	3/15/41	1,487	1,513
3 Public Service Co. of Colorado	4.500%	6/1/52	788	690		Southern Co. Gas Capital Corp.	4.400%	6/1/43	750	636
Public Service Co. of Colorado	5.250%	4/1/53	1,359	1,355		Southern Co. Gas Capital Corp.	3.950%	10/1/46	1,315	1,025
Public Service Co. of New Hampshire	3.600%	7/1/49	1,740	1,378		Southern Co. Gas Capital Corp.	4.400%	5/30/47	1,775	1,502
Public Service Co. of New Hampshire	5.150%	1/15/53	637	646		Southern Power Co.	5.150%	9/15/41	1,066	1,006
3 Public Service Electric & Gas Co.	5.800%	5/1/37	743	787		Southern Power Co.	5.250%	7/15/43	746	706
3 Public Service Electric & Gas Co.	3.950%	5/1/42	705	609	3	Southern Power Co.	4.950%	12/15/46	844	758
3 Public Service Electric & Gas Co.	3.650%	9/1/42	395	329		Southwest Gas Corp.	3.800%	9/29/46	760	569
3 Public Service Electric & Gas Co.	3.800%	3/1/46	1,917	1,598		Southwest Gas Corp.	4.150%	6/1/49	815	641
3 Public Service Electric & Gas Co.	3.600%	12/1/47	931	754		Southwestern Electric Power Co.	6.200%	3/15/40	970	1,030
3 Public Service Electric & Gas Co.	4.050%	5/1/48	1,325	1,160	3	Southwestern Electric Power Co.	3.900%	4/1/45	1,015	783
3 Public Service Electric & Gas Co.	3.850%	5/1/49	1,245	1,038	3	Southwestern Electric Power Co.	3.850%	2/1/48	701	527
3 Public Service Electric & Gas Co.	3.200%	8/1/49	947	703		Southwestern Electric Power Co.	3.250%	11/1/51	1,438	971
3 Public Service Electric & Gas Co.	2.700%	5/1/50	886	608		Southwestern Public Service Co.	4.500%	8/15/41	1,021	907
3 Public Service Electric & Gas Co.	2.050%	8/1/50	784	458		Southwestern Public Service Co.	3.400%	8/15/46	610	443
3 Public Service Electric & Gas Co.	5.125%	3/15/53	1,140	1,184		Southwestern Public Service Co.	3.700%	8/15/47	635	483
Public Service Electric & Gas Co.	5.450%	8/1/53	403	436	3	Southwestern Public Service Co.	4.400%	11/15/48	540	455
Puget Sound Energy Inc.	6.274%	3/15/37	552	597	3	Southwestern Public Service Co.	3.150%	5/1/50	1,181	813
Puget Sound Energy Inc.	5.757%	10/1/39	800	826		Tampa Electric Co.	4.100%	6/15/42	665	574
Puget Sound Energy Inc.	5.795%	3/15/40	900	932		Tampa Electric Co.	4.350%	5/15/44	930	794
Puget Sound Energy Inc.	5.638%	4/15/41	685	701		Tampa Electric Co.	4.300%	6/15/48	689	578
Puget Sound Energy Inc.	4.300%	5/20/45	864	739		Tampa Electric Co.	4.450%	6/15/49	1,070	922
Puget Sound Energy Inc.	4.223%	6/15/48	1,246	1,059		Tampa Electric Co.	3.625%	6/15/50	1,225	922
Puget Sound Energy Inc.	3.250%	9/15/49	861	612		Tampa Electric Co.	3.450%	3/15/51	885	643
San Diego Gas & Electric Co.	6.000%	6/1/39	435	468		Toledo Edison Co.	6.150%	5/15/37	617	666

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Tucson Electric Power Co.	4.850%	12/1/48	1,015	926	3	Republic of Chile	4.340%	3/7/42	4,706	4,201
Tucson Electric Power Co.	4.000%	6/15/50	940	745		Republic of Chile	3.860%	6/21/47	2,320	1,898
Tucson Electric Power Co.	5.500%	4/15/53	800	815	3	Republic of Chile	3.500%	1/25/50	4,315	3,276
Union Electric Co.	5.300%	8/1/37	629	651	3	Republic of Chile	4.000%	1/31/52	1,865	1,533
Union Electric Co.	8.450%	3/15/39	1,060	1,390	3	Republic of Chile	5.330%	1/5/54	2,705	2,688
Union Electric Co.	3.900%	9/15/42	1,016	852	3	Republic of Chile	3.100%	1/22/61	4,000	2,676
Union Electric Co.	3.650%	4/15/45	1,335	1,051	3	Republic of Chile	3.250%	9/21/71	2,781	1,860
Union Electric Co.	4.000%	4/1/48	1,025	845		Republic of Hungary	7.625%	3/29/41	3,294	3,928
Union Electric Co.	3.250%	10/1/49	601	422		Republic of Indonesia	4.350%	1/11/48	3,510	3,251
Union Electric Co.	2.625%	3/15/51	1,662	1,061		Republic of Indonesia	5.350%	2/11/49	1,957	2,077
Union Electric Co.	3.900%	4/1/52	665	549		Republic of Indonesia	3.700%	10/30/49	1,975	1,654
Union Electric Co.	5.450%	3/15/53	785	810		Republic of Indonesia	3.500%	2/14/50	1,595	1,284
3 Virginia Electric & Power Co.	6.000%	1/15/36	1,597	1,713		Republic of Indonesia	4.200%	10/15/50	3,425	3,079
3 Virginia Electric & Power Co.	6.000%	5/15/37	2,368	2,550		Republic of Indonesia	3.050%	3/12/51	3,523	2,692
Virginia Electric & Power Co.	6.350%	11/30/37	1,846	2,034	3	Republic of Indonesia	4.300%	3/31/52	1,635	1,486
Virginia Electric & Power Co.	4.000%	1/15/43	1,036	885	3	Republic of Indonesia	5.450%	9/20/52	1,035	1,102
3 Virginia Electric & Power Co.	4.650%	8/15/43	1,184	1,086	3	Republic of Indonesia	5.650%	1/11/53	1,425	1,560
3 Virginia Electric & Power Co.	4.200%	5/15/45	1,124	963	3	Republic of Indonesia	3.200%	9/23/61	1,341	971
3 Virginia Electric & Power Co.	4.000%	11/15/46	1,270	1,053		Republic of Indonesia	4.450%	4/15/70	1,946	1,753
3 Virginia Electric & Power Co.	3.800%	9/15/47	2,123	1,700		Republic of Indonesia	3.350%	3/12/71	1,695	1,245
Virginia Electric & Power Co.	4.600%	12/1/48	775	702		Republic of Italy	4.000%	10/17/49	4,468	3,359
Virginia Electric & Power Co.	3.300%	12/1/49	1,092	799		Republic of Italy	3.875%	5/6/51	5,775	4,142
Virginia Electric & Power Co.	2.450%	12/15/50	2,527	1,558		Republic of Korea	4.125%	6/10/44	2,313	2,153
Virginia Electric & Power Co.	2.950%	11/15/51	2,062	1,408		Republic of Korea	3.875%	9/20/48	369	325
3 Virginia Electric & Power Co.	4.625%	5/15/52	1,257	1,137	3	Republic of Panama	6.400%	2/14/35	5,145	5,020
Virginia Electric & Power Co.	5.450%	4/1/53	1,150	1,187	3	Republic of Panama	6.700%	1/26/36	3,907	3,876
Virginia Electric & Power Co.	5.700%	8/15/53	1,310	1,391	3	Republic of Panama	6.875%	1/31/36	1,530	1,528
3 Washington Gas Light Co.	3.796%	9/15/46	895	684	3	Republic of Panama	4.500%	5/15/47	2,290	1,623
3 Washington Gas Light Co.	3.650%	9/15/49	1,055	793	3	Republic of Panama	4.500%	4/16/50	4,642	3,218
Wisconsin Electric Power Co.	5.700%	12/1/36	475	503	3	Republic of Panama	4.300%	4/29/53	3,228	2,161
Wisconsin Electric Power Co.	4.300%	10/15/48	562	492	3	Republic of Panama	6.853%	3/28/54	2,845	2,659
Wisconsin Power & Light Co.	6.375%	8/15/37	605	659	3	Republic of Panama	4.500%	4/1/56	5,340	3,588
Wisconsin Power & Light Co.	3.650%	4/1/50	670	514	3	Republic of Panama	3.870%	7/23/60	5,740	3,434
Wisconsin Public Service Corp.	3.671%	12/1/42	635	513	3	Republic of Panama	4.500%	1/19/63	2,930	1,921
Wisconsin Public Service Corp.	4.752%	11/1/44	909	843	3	Republic of Peru	3.000%	1/15/34	4,348	3,667
Wisconsin Public Service Corp.	2.850%	12/1/51	630	417	3	Republic of Peru	6.550%	3/14/37	2,442	2,716
Xcel Energy Inc.	6.500%	7/1/36	727	815	3	Republic of Peru	3.300%	3/11/41	2,105	1,634
Xcel Energy Inc.	3.500%	12/1/49	1,106	818	3	Republic of Peru	5.625%	11/18/50	4,991	5,200
				558,429	3	Republic of Peru	3.550%	3/10/51	3,040	2,306
Total Corporate Bonds (Cost \$4,966,707)				4,394,010	3	Republic of Peru	2.780%	12/1/60	4,133	2,574
Sovereign Bonds (2.9%)					3	Republic of Peru	3.600%	1/15/72	2,700	1,901
Equinor ASA	3.625%	4/6/40	1,009	871	3	Republic of Peru	3.230%	7/28/21	2,007	1,249
Equinor ASA	5.100%	8/17/40	1,170	1,203	3	Republic of Poland	5.500%	4/4/53	4,905	5,106
Equinor ASA	4.250%	11/23/41	2,165	2,000		Republic of the Philippines	6.375%	10/23/34	3,653	4,129
Equinor ASA	3.950%	5/15/43	2,762	2,438		Republic of the Philippines	5.000%	1/13/37	2,520	2,576
Equinor ASA	4.800%	11/8/43	1,000	984		Republic of the Philippines	3.950%	1/20/40	4,464	4,040
Equinor ASA	3.250%	11/18/49	2,068	1,567		Republic of the Philippines	3.700%	3/1/41	2,920	2,511
Equinor ASA	3.700%	4/6/50	2,423	2,001		Republic of the Philippines	3.700%	2/2/42	4,785	4,101
European Investment Bank	4.875%	2/15/36	1,968	2,107		Republic of the Philippines	2.950%	5/5/45	3,025	2,275
Export-Import Bank of Korea	2.500%	6/29/41	900	658		Republic of the Philippines	2.650%	12/10/45	3,197	2,273
3 Inter-American Development Bank	3.875%	10/28/41	1,009	932		Republic of the Philippines	3.200%	7/6/46	4,275	3,296
Inter-American Development Bank	3.200%	8/7/42	984	826		Republic of the Philippines	4.200%	3/29/47	1,900	1,701
Inter-American Development Bank	4.375%	1/24/44	994	980		Republic of the Philippines	5.950%	10/13/47	885	988
3 International Bank for Reconstruction & Development	4.750%	2/15/35	760	792		Republic of the Philippines	5.500%	1/17/48	3,195	3,371
6 KFW	0.000%	4/18/36	4,046	2,429		State of Israel	4.500%	1/30/43	3,208	2,823
6 KFW	0.000%	6/29/37	4,559	2,597		State of Israel	4.125%	1/17/48	2,030	1,637
3 Oriental Republic of Uruguay	5.750%	10/28/34	2,823	3,058		State of Israel	3.375%	1/15/50	4,152	2,938
3 Oriental Republic of Uruguay	7.625%	3/21/36	1,579	1,963		State of Israel	3.875%	7/3/50	4,085	3,144
3 Oriental Republic of Uruguay	4.125%	11/20/45	1,498	1,358	3	State of Israel	4.500%	4/3/20	1,763	1,373
3 Oriental Republic of Uruguay	5.100%	6/18/50	8,062	8,082	3	United Mexican States	3.500%	2/12/34	5,175	4,380
3 Oriental Republic of Uruguay	4.975%	4/20/55	5,153	5,025	3	United Mexican States	6.750%	9/27/34	3,195	3,453
Province of British Columbia	7.250%	9/1/36	665	839	3	United Mexican States	6.350%	2/9/35	5,622	5,887
3 Republic of Chile	3.500%	1/31/34	2,680	2,387	3	United Mexican States	6.050%	1/11/40	5,810	5,865
3 Republic of Chile	4.950%	1/5/36	3,917	3,868	3	United Mexican States	4.280%	8/14/41	5,435	4,499
3 Republic of Chile	3.100%	5/7/41	4,885	3,708	3	United Mexican States	4.750%	3/8/44	8,185	7,023
						United Mexican States	5.550%	1/21/45	5,362	5,124
						United Mexican States	4.600%	1/23/46	5,196	4,330

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United Mexican States	4.350%	1/15/47	1,839	1,479	Charlotte-Mecklenburg NC Hospital Authority Health Care System				
United Mexican States	4.600%	2/10/48	3,046	2,512	Revenue	3.204%	1/15/51	650	488
³ United Mexican States	4.500%	1/31/50	3,832	3,128	Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	1,245	1,328
³ United Mexican States	5.000%	4/27/51	4,712	4,094	Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	650	739
³ United Mexican States	4.400%	2/12/52	4,320	3,423	Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	300	285
³ United Mexican States	6.338%	5/4/53	5,748	5,862	Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	690	659
³ United Mexican States	3.771%	5/24/61	5,967	4,043	Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	3,755	4,290
³ United Mexican States	5.750%	10/12/10	5,271	4,712	Clark County NV Airport System Revenue	6.820%	7/1/45	800	979
Total Sovereign Bonds (Cost \$314,138)				275,237	Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	1,000	911
Taxable Municipal Bonds (2.4%)					Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	975	855
Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	750	592	Commonwealth Financing Authority Pennsylvania Revenue	2.991%	6/1/42	670	517
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	675	816	Cook County IL GO	6.229%	11/15/34	925	988
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	755	838	Dallas County TX Hospital District GO	5.621%	8/15/44	850	905
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	645	805	Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	1,045	1,168
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	1,270	1,716	Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	990	1,003
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	670	782	Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	715	815
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	2,285	2,656	⁷ Dallas TX Independent School District GO	6.450%	2/15/35	1,495	1,506
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	1,480	1,873	Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	955	798
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	910	1,147	Dallas-Fort Worth TX International Airport Revenue	3.089%	11/1/40	625	501
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	750	535	Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	1,375	1,079
Broward County FL Airport System Revenue	3.477%	10/1/43	745	617	Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	625	470
California GO	7.500%	4/1/34	3,385	4,108	Dallas-Fort Worth TX International Airport Revenue	2.919%	11/1/50	800	588
California GO	4.600%	4/1/38	1,350	1,302	Dallas-Fort Worth TX International Airport Revenue	4.087%	11/1/51	600	524
California GO	7.550%	4/1/39	6,020	7,601	Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	400	373
California GO	7.300%	10/1/39	3,305	3,996	District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	1,000	1,051
California GO	7.350%	11/1/39	2,550	3,097	District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	725	721
California GO	7.625%	3/1/40	2,365	2,968	East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	850	932
California GO	7.600%	11/1/40	3,710	4,724	Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	1,165	971
California GO	5.200%	3/1/43	500	496	⁸ Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	3.924%	1/15/53	300	240
California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)	4.353%	6/1/41	200	181	Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	2,085	2,379
California State Taxable Various Purpose GO	5.125%	3/1/38	1,200	1,213	Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	1,927	2,190
California State University Systemwide Revenue	3.899%	11/1/47	200	172	Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	519	580
California State University Systemwide Revenue	2.897%	11/1/51	650	477	Georgia Water & Wastewater Revenue	2.257%	11/1/35	500	402
California State University Systemwide Revenue	2.975%	11/1/51	1,385	985	Golden State Tobacco Securitization Corp. California Revenue	2.746%	6/1/34	600	505
California State University Systemwide Revenue	2.719%	11/1/52	725	503	Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	500	407
California State University Systemwide Revenue	2.939%	11/1/52	725	515	Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	1,000	811
California State University Systemwide Revenue	5.183%	11/1/53	300	304	Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	750	571
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	800	856	Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	800	624

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Golden State Tobacco Securitization Corp. California Revenue	3.000%	6/1/46	870	792	Massachusetts GO	2.663%	9/1/39	980	796
Golden State Tobacco Securitization Corp. California Revenue	4.214%	6/1/50	1,450	1,091	Massachusetts GO	5.456%	12/1/39	1,485	1,557
Grand Parkway Transportation Corp. Texas System Toll Revenue	5.184%	10/1/42	875	894	Massachusetts GO	2.813%	9/1/43	845	629
Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	2,000	1,502	Massachusetts GO	2.900%	9/1/49	580	424
Houston TX GO	3.961%	3/1/47	1,135	1,011	Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	1,005	1,067
Idaho Energy Resources Authority Transmission Facilities Revenue (Bonnevile Cooperation Project No.2)	2.861%	9/1/46	400	289	Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	960	817
Illinois GO	6.630%	2/1/35	2,603	2,726	Massachusetts Transportation Fund Revenue	5.731%	6/1/40	865	920
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	790	868	Massachusetts Water Resources Authority Revenue	2.823%	8/1/41	600	465
Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)	3.051%	1/1/51	900	690	Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	675	769
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	1,050	1,040	Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	730	926
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	700	571	Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	1,605	1,457
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	775	770	Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	605	507
Kansas Development Finance Authority Revenue	4.927%	4/15/45	800	788	Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	350	305
⁹ Kansas Development Finance Authority Revenue	2.774%	5/1/51	600	427	Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	1,170	957
Los Angeles CA Community College District GO	6.750%	8/1/49	1,190	1,484	Michigan State University Revenue	4.165%	8/15/22	1,000	809
⁸ Los Angeles CA Department of Airports International Revenue	4.242%	5/15/48	500	438	Michigan Strategic Fund Ltd. Obligation Revenue	3.225%	9/1/47	700	549
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	575	617	Mississippi GO	5.245%	11/1/34	700	722
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	1,225	1,457	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	1,000	768
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	925	1,129	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	575	468
Los Angeles CA Unified School District GO	5.750%	7/1/34	1,960	2,081	New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	805	908
Los Angeles CA Unified School District GO	6.758%	7/1/34	2,065	2,332	New Jersey Turnpike Authority Revenue	7.414%	1/1/40	2,464	3,070
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	1,025	1,081	New Jersey Turnpike Authority Revenue	7.102%	1/1/41	3,660	4,425
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	700	865	New York City NY GO	5.517%	10/1/37	775	805
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.048%	12/1/34	700	716	New York City NY GO	6.271%	12/1/37	850	937
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.475%	8/1/39	1,400	1,356	New York City NY GO	5.263%	10/1/52	300	315
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.198%	12/1/39	3,200	3,293	New York City NY GO	5.828%	10/1/53	1,400	1,578
Louisville & Jefferson County KY Metropolitan Sewer District Sewer & Drainage System Revenue	6.250%	5/15/43	795	906	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	625	687
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	750	578	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	730	798
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	575	417	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	600	671
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	850	923	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	530	597
					New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	935	989
					New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	985	1,096
					New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	570	591

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	5.508%	8/1/37	700	721	Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	900	631
New York City NY Transitional Finance Authority Future Tax Revenue	5.572%	11/1/38	850	876	Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	4,145	3,782
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	815	836	Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	1,050	1,020
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	740	815	Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	635	444
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	440	487	Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	710	776
New York Metropolitan Transportation Authority Revenue (Climate Bond Certified)	5.175%	11/15/49	1,125	1,097	Riverside CA Pension Obligation Taxable Revenue Bonds	3.857%	6/1/45	575	491
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	1,490	1,849	Rutgers State University New Jersey Revenue	5.665%	5/1/40	660	702
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	1,830	1,895	Rutgers State University New Jersey Revenue	3.270%	5/1/43	400	323
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	770	806	Rutgers State University New Jersey Revenue	3.915%	5/1/19	705	522
New York State Thruway Authority General Revenue	2.900%	1/1/35	635	553	Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	1,190	1,001
New York State Thruway Authority General Revenue	3.500%	1/1/42	1,100	921	Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	725	596
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	1,050	1,081	Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	650	615
North Texas Tollway Authority System Revenue	3.011%	1/1/43	250	192	Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	1,120	1,106
North Texas Tollway Authority System Revenue	6.718%	1/1/49	1,610	1,986	San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	750	818
Ohio State University General Receipts Revenue	4.910%	6/1/40	1,250	1,252	San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	550	590
Ohio State University General Receipts Revenue	4.800%	6/1/11	872	829	San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	750	707
Ohio Turnpike Commission Revenue	3.216%	2/15/48	975	734	San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	765	851
Oklahoma Development Finance Authority Revenue	4.851%	2/1/45	600	601	San Diego County CA Water Authority Revenue	6.138%	5/1/49	1,175	1,319
Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	1,000	954	San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	915	1,132
Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	1,140	1,119	San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	775	696
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	780	845	South Carolina Public Service Authority Revenue	6.454%	1/1/50	800	901
Pennsylvania State University Revenue	2.790%	9/1/43	750	566	Texas GO	5.517%	4/1/39	2,165	2,319
Pennsylvania State University Revenue	2.840%	9/1/50	780	571	Texas GO	3.211%	4/1/44	1,300	1,059
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	920	969	Texas Natural Gas Securitization Finance Corp. Revenue	5.102%	4/1/35	2,525	2,573
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	625	477	Texas Natural Gas Securitization Finance Corp. Revenue	5.169%	4/1/41	3,300	3,410
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	875	933	Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	1,525	1,235
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	715	762	Texas Transportation Commission GO	4.681%	4/1/40	450	443
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	1,000	974	Texas Transportation Commission GO	2.562%	4/1/42	660	502
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	875	857	Texas Transportation Commission GO	2.472%	10/1/44	1,000	714
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	675	578	Texas Transportation Commission State Highway Revenue	4.000%	10/1/33	685	660
Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	800	602	Tucson City AZ COP	2.856%	7/1/47	725	544
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	1,720	1,730	University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	1,075	1,256
Port Authority of New York & New Jersey Revenue	5.072%	7/15/53	1,000	1,035	University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	675	789
					University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	1,425	1,009
					University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	1,375	1,283
					University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	1,560	1,107

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	565	393
University of California Revenue	5.770%	5/15/43	980	1,060
University of California Revenue	5.946%	5/15/45	600	658
University of California Revenue	3.071%	5/15/51	1,000	719
University of California Revenue	4.858%	5/15/12	1,440	1,356
University of California Revenue	4.767%	5/15/15	1,200	1,109
University of Michigan Revenue	2.437%	4/1/40	905	679
University of Michigan Revenue	2.562%	4/1/50	500	339
University of Michigan Revenue	3.504%	4/1/52	600	494
University of Michigan Revenue	3.504%	4/1/52	500	412
University of Michigan Revenue	4.454%	4/1/22	2,300	2,061
University of Nebraska Student Fee Revenue	3.037%	10/1/49	775	594
⁹ University of Oregon Revenue	3.424%	3/1/60	650	495
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	725	501
University of Texas Financing System Revenue	4.794%	8/15/46	1,075	1,070
University of Texas Financing System Revenue	3.354%	8/15/47	800	634
University of Texas Financing System Revenue	2.439%	8/15/49	600	401
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	690	559
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	1,000	765
University of Virginia Revenue	2.256%	9/1/50	1,675	1,060
University of Virginia Revenue	4.179%	9/1/17	975	831
Washington GO	5.140%	8/1/40	860	885
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	875	814
Total Taxable Municipal Bonds (Cost \$240,796)				231,857

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.1%)			
Money Market Fund (0.1%)			
¹⁰ Vanguard Market Liquidity Fund (Cost \$7,319)	5.435%	73,203	7,319
Total Investments (98.8%) (Cost \$10,837,278)			9,374,869
Other Assets and Liabilities—Net (1.2%)			110,873
Net Assets (100%)			9,485,742

Cost is in \$000.

* See Note A in Notes to Financial Statements.

- Securities with a value of \$77,000 have been segregated as initial margin for open futures contracts.
 - U.S. government-guaranteed.
 - 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.
 - 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.
 - 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, 2023, the aggregate value was \$42,888,000, representing 0.5% of net assets.
 - Guaranteed by the Federal Republic of Germany.
 - Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
 - Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
 - Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
 - 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.
 REIT—Real Estate Investment Trust.
 SO—Special Obligation.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation) (\$000)
Long Futures Contracts				
Ultra Long U.S. Treasury Bond	March 2024	41	5,477	(5)

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

Statement of Assets and Liabilities

As of December 31, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$10,829,959)	9,367,550
Affiliated Issuers (Cost \$7,319)	7,319
Total Investments in Securities	9,374,869
Investment in Vanguard	282
Cash	162
Receivables for Investment Securities Sold	58,058
Receivables for Accrued Income	102,849
Receivables for Capital Shares Issued	1,061
Other Assets	9
Total Assets	9,537,290
Liabilities	
Payables for Investment Securities Purchased	45,238
Payables for Capital Shares Redeemed	5,076
Payables for Distributions	1,028
Payables to Vanguard	194
Variation Margin Payable—Futures Contracts	12
Total Liabilities	51,548
Net Assets	9,485,742

At December 31, 2023, net assets consisted of:

Paid-in Capital	11,785,537
Total Distributable Earnings (Loss)	(2,299,795)
Net Assets	9,485,742

ETF Shares—Net Assets

Applicable to 83,600,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	6,237,407
Net Asset Value Per Share—ETF Shares	\$74.61

Admiral Shares—Net Assets

Applicable to 172,075,009 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,949,416
Net Asset Value Per Share—Admiral Shares	\$11.33

Institutional Shares—Net Assets

Applicable to 81,363,685 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	921,734
Net Asset Value Per Share—Institutional Shares	\$11.33

Institutional Plus Shares—Net Assets

Applicable to 33,295,808 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	377,185
Net Asset Value Per Share—Institutional Plus Shares	\$11.33

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

Statement of Operations

	Year Ended December 31, 2023
	(\$000)
Investment Income	
Income	
Interest ¹	365,090
Total Income	365,090
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	163
Management and Administrative—ETF Shares	1,322
Management and Administrative—Admiral Shares	1,123
Management and Administrative—Institutional Shares	411
Management and Administrative—Institutional Plus Shares	123
Marketing and Distribution—ETF Shares	299
Marketing and Distribution—Admiral Shares	73
Marketing and Distribution—Institutional Shares	28
Marketing and Distribution—Institutional Plus Shares	6
Custodian Fees	58
Auditing Fees	41
Shareholders' Reports—ETF Shares	325
Shareholders' Reports—Admiral Shares	55
Shareholders' Reports—Institutional Shares	1
Shareholders' Reports—Institutional Plus Shares	—
Trustees' Fees and Expenses	5
Other Expenses	28
Total Expenses	4,061
Net Investment Income	361,029
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	(456,630)
Futures Contracts	705
Realized Net Gain (Loss)	(455,925)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	670,171
Futures Contracts	(227)
Change in Unrealized Appreciation (Depreciation)	669,944
Net Increase (Decrease) in Net Assets Resulting from Operations	575,048

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 \$1,452,000, (\$9,000), less than \$1,000, and (\$3,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Includes (\$41,099,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2023 (\$000)	2022 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	361,029	306,752
Realized Net Gain (Loss)	(455,925)	(408,430)
Change in Unrealized Appreciation (Depreciation)	669,944	(2,907,698)
Net Increase (Decrease) in Net Assets Resulting from Operations	575,048	(3,009,376)
Distributions		
ETF Shares	(226,089)	(168,531)
Admiral Shares	(79,077)	(79,625)
Institutional Shares	(40,088)	(41,305)
Institutional Plus Shares	(15,253)	(27,818)
Total Distributions	(360,507)	(317,279)
Capital Share Transactions		
ETF Shares	1,902,016	(313,580)
Admiral Shares	6,689	(117,312)
Institutional Shares	(68,159)	(105,658)
Institutional Plus Shares	8,508	(369,816)
Net Increase (Decrease) from Capital Share Transactions	1,849,054	(906,366)
Total Increase (Decrease)	2,063,595	(4,233,021)
Net Assets		
Beginning of Period	7,422,147	11,655,168
End of Period	9,485,742	7,422,147

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$72.35	\$103.14	\$109.58	\$99.92	\$87.08
Investment Operations					
Net Investment Income ¹	3.075	2.916	2.966	3.242	3.445
Net Realized and Unrealized Gain (Loss) on Investments	2.216 ²	(30.687) ²	(5.939) ²	12.817	12.976
Total from Investment Operations	5.291	(27.771)	(2.973)	16.059	16.421
Distributions					
Dividends from Net Investment Income	(3.031)	(2.915)	(2.955)	(3.236)	(3.409)
Distributions from Realized Capital Gains	—	(.104)	(.512)	(3.163)	(.172)
Total Distributions	(3.031)	(3.019)	(3.467)	(6.399)	(3.581)
Net Asset Value, End of Period	\$74.61	\$72.35	\$103.14	\$109.58	\$99.92
Total Return	7.53%	-27.20%	-2.63%	16.24%	19.09%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$6,237	\$4,218	\$6,271	\$5,808	\$4,357
Ratio of Total Expenses to Average Net Assets	0.04%	0.04% ³	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	4.25%	3.54%	2.88%	2.96%	3.58%
Portfolio Turnover Rate ⁴	25%	25%	30%	48%	33%

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.01, \$.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.

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				February 7, 2019 ¹ to December 31, 2019
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.99	\$15.67	\$16.65	\$15.18	\$13.48
Investment Operations					
Net Investment Income ²	.463	.439	.446	.490	.465
Net Realized and Unrealized Gain (Loss) on Investments	.339	(4.664)	(.902)	1.950	1.728
Total from Investment Operations	.802	(4.225)	(.456)	2.440	2.193
Distributions					
Dividends from Net Investment Income	(.462)	(.439)	(.446)	(.490)	(.467)
Distributions from Realized Capital Gains	—	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.462)	(.455)	(.524)	(.970)	(.493)
Net Asset Value, End of Period	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18
Total Return³	7.52%	-27.22%	-2.66%	16.23%	16.43%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,949	\$1,884	\$2,831	\$3,267	\$2,998
Ratio of Total Expenses to Average Net Assets	0.07%	0.07% ⁴	0.07%	0.07%	0.07% ⁵
Ratio of Net Investment Income to Average Net Assets	4.21%	3.52%	2.86%	2.95%	3.44% ⁵
Portfolio Turnover Rate ⁶	25%	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,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.99	\$15.67	\$16.65	\$15.18	\$13.23
Investment Operations					
Net Investment Income ¹	.465	.442	.449	.494	.525
Net Realized and Unrealized Gain (Loss) on Investments	.340	(4.665)	(.902)	1.949	1.975
Total from Investment Operations	.805	(4.223)	(.453)	2.443	2.500
Distributions					
Dividends from Net Investment Income	(.465)	(.441)	(.449)	(.493)	(.524)
Distributions from Realized Capital Gains	—	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.465)	(.457)	(.527)	(.973)	(.550)
Net Asset Value, End of Period	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18
Total Return²	7.54%	-27.20%	-2.64%	16.25%	19.12%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$922	\$963	\$1,501	\$1,649	\$2,097
Ratio of Total Expenses to Average Net Assets	0.05%	0.05% ³	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	4.24%	3.53%	2.88%	2.98%	3.64%
Portfolio Turnover Rate ⁴	25%	25%	30%	48%	33%

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.

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
Net Asset Value, Beginning of Period	\$10.99	\$15.67	\$16.65	\$15.18	\$13.23
Investment Operations					
Net Investment Income ¹	.467	.442	.452	.498	.526
Net Realized and Unrealized Gain (Loss) on Investments	.339	(4.664)	(.903)	1.947	1.975
Total from Investment Operations	.806	(4.222)	(.451)	2.445	2.501
Distributions					
Dividends from Net Investment Income	(.466)	(.442)	(.451)	(.495)	(.525)
Distributions from Realized Capital Gains	—	(.016)	(.078)	(.480)	(.026)
Total Distributions	(.466)	(.458)	(.529)	(.975)	(.551)
Net Asset Value, End of Period	\$11.33	\$10.99	\$15.67	\$16.65	\$15.18
Total Return²	7.55%	-27.20%	-2.63%	16.26%	19.14%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$377	\$357	\$1,052	\$1,362	\$2,960
Ratio of Total Expenses to Average Net Assets	0.04%	0.04% ³	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	4.25%	3.50%	2.90%	3.02%	3.63%
Portfolio Turnover Rate ⁴	25%	25%	30%	48%	33%

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.

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 other 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, 2023, 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 \$4.3 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, 2023, 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, 2023, the fund had contributed to Vanguard capital in the amount of \$282,000, 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. 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.

Long-Term Bond Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2023, 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	—	4,466,446	—	4,466,446
Corporate Bonds	—	4,394,010	—	4,394,010
Sovereign Bonds	—	275,237	—	275,237
Taxable Municipal Bonds	—	231,857	—	231,857
Temporary Cash Investments	7,319	—	—	7,319
Total	7,319	9,367,550	—	9,374,869
Derivative Financial Instruments				
Liabilities				
Futures Contracts ¹	5	—	—	5

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.

D. 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	(41,138)
Total Distributable Earnings (Loss)	41,138

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 capital loss carryforwards; 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	904
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(1,500,006)
Capital Loss Carryforwards	(800,693)
Qualified Late-Year Losses	—
Other Temporary Differences	—
Total	(2,299,795)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023 Amount (\$000)	2022 Amount (\$000)
Ordinary Income*	360,507	306,352
Long-Term Capital Gains	—	10,927
Total	360,507	317,279

* Includes short-term capital gains, if any.

As of December 31, 2023, 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	10,874,875
Gross Unrealized Appreciation	128,655
Gross Unrealized Depreciation	(1,628,661)
Net Unrealized Appreciation (Depreciation)	(1,500,006)

E. During the year ended December 31, 2023, the fund purchased \$3,159,045,000 of investment securities and sold \$1,629,106,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,507,638,000 and \$1,203,408,000, respectively. Purchases and sales include \$2,567,069,000 and \$732,062,000, 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, 2023, such purchases were \$0 and sales were \$14,876,000, resulting in net realized gain of \$253,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Year Ended December 31,			
	2023		2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued ¹	2,648,183	35,700	1,074,327	12,900
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(746,167)	(10,400)	(1,387,907)	(15,400)
Net Increase (Decrease)—ETF Shares	1,902,016	25,300	(313,580)	(2,500)
Admiral Shares				
Issued ¹	226,113	20,674	204,946	16,262
Issued in Lieu of Cash Distributions	68,335	6,226	68,741	5,608
Redeemed	(287,759)	(26,276)	(390,999)	(31,073)
Net Increase (Decrease)—Admiral Shares	6,689	624	(117,312)	(9,203)
Institutional Shares				
Issued ¹	97,764	8,964	150,009	12,507
Issued in Lieu of Cash Distributions	38,701	3,528	39,017	3,182
Redeemed	(204,624)	(18,789)	(294,684)	(23,836)
Net Increase (Decrease)—Institutional Shares	(68,159)	(6,297)	(105,658)	(8,147)
Institutional Plus Shares				
Issued ¹	10,042	932	2,003	139
Issued in Lieu of Cash Distributions	15,253	1,391	27,319	2,199
Redeemed	(16,787)	(1,489)	(399,138)	(37,051)
Net Increase (Decrease)—Institutional Plus Shares	8,508	834	(369,816)	(34,713)

¹ Includes purchase fees for fiscal 2023 and 2022 of \$1,599,000 and \$1,435,000, respectively (fund totals).

G. 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.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

Credit risk is the risk that a counterparty to a transaction or an issuer of a financial instrument will fail to pay interest and principal when due, or that perceptions of the issuer's ability to make such payments will cause the price of an investment to decline. Investment in debt securities will generally increase credit risk.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

H. Management has determined that no events or transactions occurred subsequent to December 31, 2023, 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, 2023, the related statements of operations for the year ended December 31, 2023, the statements of changes in net assets for each of the two years in the period ended December 31, 2023, 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, 2023, 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, 2023 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, 2023 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 16, 2024

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	932,017
Intermediate-Term Bond Index Fund	545,220
Long-Term Bond Index Fund	135,070

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 subsequently 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	88.9%
Intermediate-Term Bond Index Fund	88.6
Long-Term Bond Index Fund	90.5

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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 208 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.

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, the advisory board of the University of California, Berkeley School of Engineering, and the advisory board of Santa Clara University's Leavey School of Business.

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). 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: co-founder and managing partner (2022–present) of Grafton Street Partners (investment advisory firm). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, 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. Director of DuPont. 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 partner of HighVista Strategies (private investment firm). Member of the board of RIT Capital Partners (investment firm).

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, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

Grant Reid

Born in 1959. Trustee since July 2023. Principal occupation(s) during the past five years and other experience: chief executive officer and president (2014–2022) and member of the board of directors (2015–2022) of Mars, Incorporated (multinational manufacturer). Member of the board of directors of Marriott International, Inc. Chair of Agribusiness Task Force, Sustainable Markets Initiative.

David 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. Trustee of Common Fund.

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

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.

(communications equipment) and director of Corning 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.

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).

Jodi Miller

Born in 1980. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2022–present) of each of the investment companies served by Vanguard. Head of Enterprise Investment Services (2020–present), head of Retail Client Services and Operations (2020–2022), and head of Retail Strategic Support (2018–2020) 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 (2022–present) 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

Anne E. Robinson

Michael Rollings

Nitin Tandon

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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.