

Annual Report | December 31, 2021

Vanguard Bond Index Funds

Vanguard Short-Term Bond Index Fund

Vanguard Intermediate-Term Bond Index Fund

Vanguard Long-Term Bond Index Fund

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

Your Fund's Performance at a Glance

- For the 12 months ended December 31, 2021, returns for the funds in this report ranged from -3.15% for Admiral Shares of Vanguard Long-Term Bond Index Fund¹ to -1.00% for ETF Shares (based on net asset value) of Vanguard Short-Term Bond Index Fund. The three funds performed roughly in line with their benchmarks after taking expenses and fees into account.
- The U.S. economy continued to heal over the period. Vaccination programs started rolling out early in the year, helping some of the hardest-hit sectors such as hospitality, leisure, and travel, and more workers returned to the labor force. Bond yields ended the period higher, however, amid the spread of new COVID-19 variants, a surge in inflation, and Federal Reserve monetary policy turning less accommodative.
- With yields rising and prices falling, U.S. Treasuries posted a return of -2.32%. Mortgage-based and corporate bonds fared better, returning -1.05% and -1.04%, respectively. (Returns are from components of the Bloomberg U.S. Aggregate Bond Index.)
- By credit quality, lower-rated investment-grade bonds generally did better than higher-rated ones; by maturity, longer-dated bonds trailed bonds with shorter maturities.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2021		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.45%	26.21%	18.43%
Russell 2000 Index (Small-caps)	14.82	20.02	12.02
Russell 3000 Index (Broad U.S. market)	25.66	25.79	17.97
FTSE All-World ex US Index (International)	8.36	13.66	9.89
Bonds			
Bloomberg U.S. Aggregate Bond Index (Broad taxable market)	-1.54%	4.79%	3.57%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	1.52	4.73	4.17
FTSE Three-Month U.S. Treasury Bill Index	0.05	0.95	1.11
CPI			
Consumer Price Index	7.04%	3.53%	2.92%

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, 2021

	Beginning Account Value 6/30/2021	Ending Account Value 12/31/2021	Expenses Paid During Period
Based on Actual Fund Return			
Short-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$ 991.80	\$0.75
ETF Shares	1,000.00	992.90	0.15
Admiral™ Shares	1,000.00	992.20	0.35
Institutional Shares	1,000.00	992.30	0.25
Institutional Plus Shares	1,000.00	992.30	0.20
Intermediate-Term Bond Index Fund			
Investor Shares	\$1,000.00	\$ 994.90	\$0.75
ETF Shares	1,000.00	995.80	0.15
Admiral Shares	1,000.00	995.30	0.35
Institutional Shares	1,000.00	995.40	0.25
Institutional Plus Shares	1,000.00	995.40	0.20
Long-Term Bond Index Fund			
ETF Shares	\$1,000.00	\$1,019.00	\$0.15
Admiral Shares	1,000.00	1,018.70	0.36
Institutional Shares	1,000.00	1,018.80	0.25
Institutional Plus Shares	1,000.00	1,018.90	0.20

Six Months Ended December 31, 2021

	Beginning Account Value 6/30/2021	Ending Account Value 12/31/2021	Expenses Paid During Period
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	1,025.05	0.15
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	1,025.05	0.15
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	\$1,025.05	\$0.15
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, 0.03% 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, 0.03% 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, 0.03% 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).

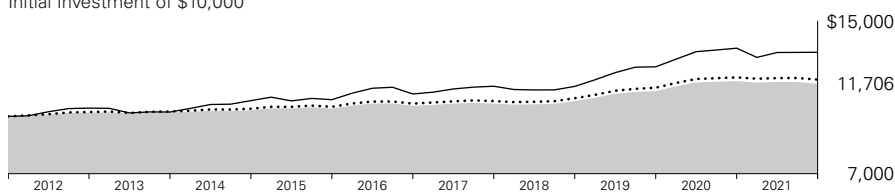
Short-Term Bond Index Fund

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, 2011, Through December 31, 2021

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2021

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund Investor Shares	-1.15%	2.09%	1.59%	\$11,706
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-0.97	2.25	1.77	11,923
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Short-Term Bond Index Fund ETF Shares Net Asset Value	-1.00%	2.20%	1.68%	\$11,817
Short-Term Bond Index Fund ETF Shares Market Price	-1.09	2.19	1.68	11,809
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-0.97	2.25	1.77	11,923
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

See Financial Highlights for dividend and capital gains information.

Short-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Short-Term Bond Index Fund Admiral Shares	-1.08%	2.17%	1.67%	\$11,805
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-0.97	2.25	1.77	11,923
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

	One Year	Five Years	Ten Years	Final Value
				of a \$5,000,000 Investment
Short-Term Bond Index Fund Institutional Shares	-1.06%	2.19%	1.70%	\$5,916,589
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-0.97	2.25	1.77	5,961,314
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	6,677,759

	One Year	Five Years	Ten Years	Final Value
				of a \$100,000,000 Investment
Short-Term Bond Index Fund Institutional Plus Shares	-1.05%	2.20%	1.71%	\$118,496,070
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-0.97	2.25	1.77	119,226,270
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	133,555,180

Cumulative Returns of ETF Shares: December 31, 2011, Through December 31, 2021

	One Year	Five Years	Ten Years
Short-Term Bond Index Fund ETF Shares Market Price	-1.09%	11.43%	18.09%
Short-Term Bond Index Fund ETF Shares Net Asset Value	-1.00	11.49	18.17
Bloomberg U.S. 1-5 Year Government/Credit Float Adjusted Index	-0.97	11.78	19.23

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, and then select the Price and Performance tab. The ETF premium/discount analysis there shows the percentages of days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2021

Corporate Bonds	26.0%
Sovereign Bonds	6.1
Taxable Municipal Bonds	0.0
U.S. Government and Agency Obligations	67.9

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, 2021

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)
U.S. Government and Agency Obligations (67.5%)				
U.S. Government Securities (64.9%)				
United States Treasury Note/Bond	0.125%	12/31/22	311,546	310,572
United States Treasury Note/Bond	2.125%	12/31/22	30,007	30,509
United States Treasury Note/Bond	1.500%	1/15/23	242,855	245,511
United States Treasury Note/Bond	0.125%	1/31/23	484,817	483,150
United States Treasury Note/Bond	1.750%	1/31/23	39,330	39,877
United States Treasury Note/Bond	2.375%	1/31/23	295,243	301,332
United States Treasury Note/Bond	1.375%	2/15/23	129,675	131,033
United States Treasury Note/Bond	2.000%	2/15/23	36,750	37,382
United States Treasury Note/Bond	0.125%	2/28/23	79,571	79,248
United States Treasury Note/Bond	1.500%	2/28/23	289,143	292,531
United States Treasury Note/Bond	2.625%	2/28/23	863,733	885,056
United States Treasury Note/Bond	0.125%	3/31/23	147,552	146,837
United States Treasury Note/Bond	1.500%	3/31/23	176,205	178,325
United States Treasury Note/Bond	2.500%	3/31/23	196,875	201,705
United States Treasury Note/Bond	0.250%	4/15/23	1,304,109	1,299,626
United States Treasury Note/Bond	0.125%	4/30/23	132,435	131,711
United States Treasury Note/Bond	1.625%	4/30/23	70,895	71,914
United States Treasury Note/Bond	2.750%	4/30/23	20,990	21,603
United States Treasury Note/Bond	0.125%	5/15/23	106,014	105,401
United States Treasury Note/Bond	1.750%	5/15/23	444,544	451,768
United States Treasury Note/Bond	0.125%	5/31/23	169,120	168,063
United States Treasury Note/Bond	1.625%	5/31/23	210,100	213,219
United States Treasury Note/Bond	2.750%	5/31/23	213,123	219,683
United States Treasury Note/Bond	0.250%	6/15/23	150,040	149,337
United States Treasury Note/Bond	0.125%	6/30/23	349,380	346,979
United States Treasury Note/Bond	1.375%	6/30/23	130,000	131,523
United States Treasury Note/Bond	2.625%	6/30/23	346,252	356,748
United States Treasury Note/Bond	0.125%	7/15/23	1,300,683	1,291,131
United States Treasury Note/Bond	0.125%	7/31/23	120,815	119,852
United States Treasury Note/Bond	1.250%	7/31/23	71,965	72,685
United States Treasury Note/Bond	2.750%	7/31/23	165,108	170,629
United States Treasury Note/Bond	0.125%	8/15/23	233,135	231,204
United States Treasury Note/Bond	2.500%	8/15/23	339,900	350,044
United States Treasury Note/Bond	0.125%	8/31/23	64,135	63,564
United States Treasury Note/Bond	1.375%	8/31/23	204,880	207,281
United States Treasury Note/Bond	2.750%	8/31/23	244,140	252,532
United States Treasury Note/Bond	0.125%	9/15/23	399,685	396,000
United States Treasury Note/Bond	0.250%	9/30/23	229,063	227,452
United States Treasury Note/Bond	1.375%	9/30/23	118,075	119,496

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	2.875%	9/30/23	356,729	370,329
United States Treasury Note/Bond	0.125%	10/15/23	320,725	317,518
United States Treasury Note/Bond	0.375%	10/31/23	9,570	9,516
United States Treasury Note/Bond	1.625%	10/31/23	10,000	10,169
United States Treasury Note/Bond	2.875%	10/31/23	154,185	160,256
United States Treasury Note/Bond	2.750%	11/15/23	413,762	429,343
United States Treasury Note/Bond	0.500%	11/30/23	40,148	39,991
United States Treasury Note/Bond	2.125%	11/30/23	840,250	862,700
United States Treasury Note/Bond	2.875%	11/30/23	117,469	122,260
United States Treasury Note/Bond	0.125%	12/15/23	446,240	441,080
United States Treasury Note/Bond	2.250%	12/31/23	53,392	54,994
United States Treasury Note/Bond	2.625%	12/31/23	167,648	173,882
United States Treasury Note/Bond	0.125%	1/15/24	496,850	490,562
United States Treasury Note/Bond	2.250%	1/31/24	214,680	221,255
United States Treasury Note/Bond	2.500%	1/31/24	319,655	331,092
United States Treasury Note/Bond	0.125%	2/15/24	531,940	525,041
United States Treasury Note/Bond	2.750%	2/15/24	339,077	353,169
United States Treasury Note/Bond	2.125%	2/29/24	303,995	312,735
United States Treasury Note/Bond	2.375%	2/29/24	333,228	344,579
United States Treasury Note/Bond	0.250%	3/15/24	350,030	345,873
United States Treasury Note/Bond	2.125%	3/31/24	2,412,255	2,482,361
United States Treasury Note/Bond	0.375%	4/15/24	209,790	207,659
United States Treasury Note/Bond	2.000%	4/30/24	95,635	98,220
United States Treasury Note/Bond	2.250%	4/30/24	316,585	326,923
United States Treasury Note/Bond	0.250%	5/15/24	442,935	436,914
United States Treasury Note/Bond	2.500%	5/15/24	445,309	462,495
United States Treasury Note/Bond	2.000%	5/31/24	514,913	529,073
United States Treasury Note/Bond	0.250%	6/15/24	502,039	494,665
United States Treasury Note/Bond	1.750%	6/30/24	263,738	269,466
United States Treasury Note/Bond	2.000%	6/30/24	231,596	238,001
United States Treasury Note/Bond	0.375%	7/15/24	528,852	522,241
United States Treasury Note/Bond	1.750%	7/31/24	262,309	268,170
United States Treasury Note/Bond	2.125%	7/31/24	196,531	202,765
United States Treasury Note/Bond	0.375%	8/15/24	404,185	398,817
United States Treasury Note/Bond	2.375%	8/15/24	866,772	899,818
United States Treasury Note/Bond	1.250%	8/31/24	215,108	217,058
United States Treasury Note/Bond	1.875%	8/31/24	323,785	331,930
United States Treasury Note/Bond	0.375%	9/15/24	513,710	506,406
United States Treasury Note/Bond	1.500%	9/30/24	220,815	224,300
United States Treasury Note/Bond	2.125%	9/30/24	325,369	335,944
United States Treasury Note/Bond	0.625%	10/15/24	341,385	338,611
United States Treasury Note/Bond	1.500%	10/31/24	327,844	332,967
United States Treasury Note/Bond	2.250%	10/31/24	267,110	276,793
United States Treasury Note/Bond	0.750%	11/15/24	631,725	628,271
United States Treasury Note/Bond	2.250%	11/15/24	516,923	535,823
United States Treasury Note/Bond	1.500%	11/30/24	199,822	202,944
United States Treasury Note/Bond	2.125%	11/30/24	204,565	211,341
United States Treasury Note/Bond	1.000%	12/15/24	448,705	449,126
United States Treasury Note/Bond	1.750%	12/31/24	137,895	141,019
United States Treasury Note/Bond	2.250%	12/31/24	222,194	230,492
United States Treasury Note/Bond	1.375%	1/31/25	198,815	201,083
United States Treasury Note/Bond	2.500%	1/31/25	441,295	461,291
United States Treasury Note/Bond	2.000%	2/15/25	298,865	307,784
United States Treasury Note/Bond	1.125%	2/28/25	140,914	141,398
United States Treasury Note/Bond	2.750%	2/28/25	174,840	184,210

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	2.625%	3/31/25	124,516	130,839
United States Treasury Note/Bond	0.375%	4/30/25	95,118	92,993
United States Treasury Note/Bond	2.875%	4/30/25	222,775	236,002
United States Treasury Note/Bond	2.125%	5/15/25	744,630	770,692
United States Treasury Note/Bond	0.250%	5/31/25	217,886	211,894
United States Treasury Note/Bond	2.875%	5/31/25	346,735	367,593
United States Treasury Note/Bond	0.250%	6/30/25	103,035	100,089
United States Treasury Note/Bond	2.750%	6/30/25	119,750	126,561
United States Treasury Note/Bond	0.250%	7/31/25	209,968	203,637
United States Treasury Note/Bond	2.875%	7/31/25	127,915	135,930
United States Treasury Note/Bond	2.000%	8/15/25	1,203,162	1,240,573
United States Treasury Note/Bond	0.250%	8/31/25	265,785	257,438
United States Treasury Note/Bond	2.750%	8/31/25	199,795	211,314
United States Treasury Note/Bond	0.250%	9/30/25	166,345	161,043
United States Treasury Note/Bond	3.000%	9/30/25	173,516	185,364
United States Treasury Note/Bond	0.250%	10/31/25	196,995	190,377
United States Treasury Note/Bond	3.000%	10/31/25	151,522	162,034
United States Treasury Note/Bond	2.250%	11/15/25	507,400	528,489
United States Treasury Note/Bond	0.375%	11/30/25	419,630	406,910
United States Treasury Note/Bond	2.875%	11/30/25	183,217	195,241
United States Treasury Note/Bond	0.375%	12/31/25	170,415	165,143
United States Treasury Note/Bond	2.625%	12/31/25	222,585	235,349
United States Treasury Note/Bond	0.375%	1/31/26	310,895	300,791
United States Treasury Note/Bond	2.625%	1/31/26	170,870	180,668
United States Treasury Note/Bond	1.625%	2/15/26	772,589	785,747
United States Treasury Note/Bond	6.000%	2/15/26	12,240	14,590
United States Treasury Note/Bond	0.500%	2/28/26	1,540,959	1,496,897
United States Treasury Note/Bond	2.500%	2/28/26	271,040	285,312
United States Treasury Note/Bond	0.750%	3/31/26	297,255	291,589
United States Treasury Note/Bond	2.250%	3/31/26	239,650	249,910
United States Treasury Note/Bond	0.750%	4/30/26	288,013	282,253
United States Treasury Note/Bond	2.375%	4/30/26	251,875	264,154
United States Treasury Note/Bond	1.625%	5/15/26	457,918	465,574
United States Treasury Note/Bond	0.750%	5/31/26	499,095	488,879
United States Treasury Note/Bond	2.125%	5/31/26	244,036	253,454
United States Treasury Note/Bond	0.875%	6/30/26	746,144	734,252
United States Treasury Note/Bond	1.875%	6/30/26	202,205	207,860
United States Treasury Note/Bond	0.625%	7/31/26	603,583	586,796
United States Treasury Note/Bond	1.875%	7/31/26	187,095	192,386
United States Treasury Note/Bond	1.500%	8/15/26	592,396	599,060
United States Treasury Note/Bond	0.750%	8/31/26	498,310	487,098
United States Treasury Note/Bond	1.375%	8/31/26	359,985	362,066
United States Treasury Note/Bond	0.875%	9/30/26	451,170	443,134
United States Treasury Note/Bond	1.625%	9/30/26	189,430	192,627
United States Treasury Note/Bond	1.125%	10/31/26	519,622	516,212
United States Treasury Note/Bond	1.625%	10/31/26	171,385	174,277
United States Treasury Note/Bond	2.000%	11/15/26	363,912	376,421
United States Treasury Note/Bond	1.250%	11/30/26	444,550	444,342
United States Treasury Note/Bond	1.625%	11/30/26	356,374	362,388
United States Treasury Note/Bond	1.250%	12/31/26	448,555	448,064
United States Treasury Note/Bond	1.750%	12/31/26	90,570	92,679
United States Treasury Note/Bond	2.250%	2/15/27	308,075	322,660
				48,762,881

Agency Bonds and Notes (2.6%)

¹ AID-Israel	5.500%	9/18/23	4,300	4,646
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Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	AID-Israel	5.500%	12/4/23	8,000	8,711
1	AID-Israel	5.500%	4/26/24	12,058	13,307
1	AID-Jordan	3.000%	6/30/25	4,675	4,958
	Federal Farm Credit Banks	0.125%	2/3/23	13,000	12,957
	Federal Farm Credit Banks	0.125%	4/13/23	35,100	34,926
	Federal Farm Credit Banks	0.125%	5/10/23	13,500	13,424
	Federal Farm Credit Banks	1.770%	6/26/23	4,600	4,680
	Federal Farm Credit Banks	0.500%	12/1/23	25,000	24,880
	Federal Farm Credit Banks	3.500%	12/20/23	4,250	4,476
	Federal Farm Credit Banks	0.250%	2/26/24	20,100	19,859
	Federal Farm Credit Banks	0.875%	11/18/24	35,902	35,788
	Federal Home Loan Banks	1.375%	2/17/23	73,480	74,237
	Federal Home Loan Banks	2.125%	3/10/23	8,950	9,124
	Federal Home Loan Banks	0.125%	3/17/23	15,000	14,936
	Federal Home Loan Banks	0.125%	6/2/23	18,485	18,368
	Federal Home Loan Banks	0.125%	8/28/23	29,125	28,877
	Federal Home Loan Banks	0.500%	11/9/23	10,600	10,554
	Federal Home Loan Banks	0.625%	12/22/23	11,000	10,970
	Federal Home Loan Banks	2.500%	2/13/24	97,360	100,788
	Federal Home Loan Banks	2.875%	6/14/24	20,000	20,962
	Federal Home Loan Banks	1.500%	8/15/24	9,990	10,137
	Federal Home Loan Banks	5.375%	8/15/24	100	112
	Federal Home Loan Banks	2.875%	9/13/24	20,000	21,023
2	Federal Home Loan Banks	0.100%	12/20/24	11,000	11,001
	Federal Home Loan Banks	0.500%	4/14/25	35,000	34,361
	Federal Home Loan Banks	0.375%	9/4/25	15,000	14,582
	Federal Home Loan Banks	1.250%	12/21/26	6,300	6,290
3	Federal Home Loan Mortgage Corp.	0.375%	4/20/23	148,580	148,313
3	Federal Home Loan Mortgage Corp.	0.375%	5/5/23	25,000	24,944
2,3	Federal Home Loan Mortgage Corp.	2.750%	6/19/23	20,100	20,735
3	Federal Home Loan Mortgage Corp.	0.250%	6/26/23	46,000	45,774
3	Federal Home Loan Mortgage Corp.	0.250%	8/24/23	51,200	50,871
3	Federal Home Loan Mortgage Corp.	0.250%	9/8/23	40,300	40,008
3	Federal Home Loan Mortgage Corp.	0.125%	10/16/23	60,100	59,473
3	Federal Home Loan Mortgage Corp.	0.250%	11/6/23	43,100	42,719
3	Federal Home Loan Mortgage Corp.	0.250%	12/4/23	32,100	31,792
3	Federal Home Loan Mortgage Corp.	1.500%	2/12/25	20,100	20,390
2,3	Federal Home Loan Mortgage Corp.	0.375%	7/21/25	55,050	53,603
3	Federal Home Loan Mortgage Corp.	0.375%	9/23/25	60,000	58,305
3	Federal National Mortgage Assn.	2.375%	1/19/23	19,149	19,544
3	Federal National Mortgage Assn.	0.250%	5/22/23	86,250	85,888
3	Federal National Mortgage Assn.	0.250%	7/10/23	56,050	55,742
3	Federal National Mortgage Assn.	2.875%	9/12/23	9,990	10,357
3	Federal National Mortgage Assn.	0.250%	11/27/23	53,800	53,299
3	Federal National Mortgage Assn.	2.500%	2/5/24	14,133	14,625
3	Federal National Mortgage Assn.	1.750%	7/2/24	15,722	16,048
3	Federal National Mortgage Assn.	2.625%	9/6/24	192,015	200,501
3	Federal National Mortgage Assn.	1.625%	10/15/24	50	51
3	Federal National Mortgage Assn.	1.625%	1/7/25	75,295	76,648
3	Federal National Mortgage Assn.	0.625%	4/22/25	35,700	35,188
3	Federal National Mortgage Assn.	0.500%	6/17/25	25,100	24,593
3	Federal National Mortgage Assn.	0.375%	8/25/25	45,100	43,868
3	Federal National Mortgage Assn.	0.500%	11/7/25	45,350	44,156
3	Federal National Mortgage Assn.	2.125%	4/24/26	33,500	34,736
3	Federal National Mortgage Assn.	1.875%	9/24/26	37,630	38,648

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2 Private Export Funding Corp.	3.550%	1/15/24	3,500	3,675
2 Private Export Funding Corp.	2.450%	7/15/24	3,350	3,450
2 Private Export Funding Corp.	1.750%	11/15/24	2,130	2,157
Tennessee Valley Authority	2.875%	9/15/24	7,875	8,267
Tennessee Valley Authority	0.750%	5/15/25	7,050	6,955
2 Tennessee Valley Authority	6.750%	11/1/25	6,830	8,227
				1,952,484
Total U.S. Government and Agency Obligations (Cost \$50,945,336)				50,715,365
Corporate Bonds (25.9%)				
Communications (1.1%)				
Activision Blizzard Inc.	3.400%	9/15/26	7,639	8,183
Alphabet Inc.	3.375%	2/25/24	8,744	9,228
Alphabet Inc.	0.450%	8/15/25	6,822	6,667
Alphabet Inc.	1.998%	8/15/26	17,957	18,531
AT&T Inc.	4.050%	12/15/23	4,840	5,120
AT&T Inc.	0.900%	3/25/24	14,000	13,944
AT&T Inc.	4.450%	4/1/24	9,238	9,865
AT&T Inc.	3.950%	1/15/25	12,420	13,287
AT&T Inc.	3.400%	5/15/25	29,200	30,897
AT&T Inc.	3.600%	7/15/25	4,275	4,562
AT&T Inc.	4.125%	2/17/26	15,846	17,274
AT&T Inc.	1.700%	3/25/26	30,640	30,514
Baidu Inc.	3.875%	9/29/23	4,950	5,152
Baidu Inc.	4.375%	5/14/24	6,093	6,485
Baidu Inc.	3.075%	4/7/25	8,662	8,988
Baidu Inc.	4.125%	6/30/25	3,500	3,764
Baidu Inc.	1.720%	4/9/26	600	592
Booking Holdings Inc.	2.750%	3/15/23	11,317	11,564
Booking Holdings Inc.	3.650%	3/15/25	8,000	8,507
Booking Holdings Inc.	3.600%	6/1/26	11,700	12,665
British Telecommunications plc	4.500%	12/4/23	5,282	5,591
2 Charter Communications Operating LLC	4.500%	2/1/24	13,461	14,310
Charter Communications Operating LLC	4.908%	7/23/25	38,972	42,925
Comcast Corp.	3.700%	4/15/24	19,592	20,821
Comcast Corp.	3.375%	2/15/25	8,236	8,745
Comcast Corp.	3.375%	8/15/25	9,859	10,520
Comcast Corp.	3.950%	10/15/25	25,583	27,969
Comcast Corp.	3.150%	3/1/26	14,166	15,109
Discovery Communications LLC	2.950%	3/20/23	8,293	8,483
Discovery Communications LLC	3.800%	3/13/24	2,585	2,714
Discovery Communications LLC	3.900%	11/15/24	4,849	5,154
Discovery Communications LLC	3.450%	3/15/25	3,952	4,146
Discovery Communications LLC	3.950%	6/15/25	3,548	3,781
Discovery Communications LLC	4.900%	3/11/26	8,620	9,617
Electronic Arts Inc.	4.800%	3/1/26	3,400	3,796
Expedia Group Inc.	3.600%	12/15/23	3,274	3,404
Expedia Group Inc.	4.500%	8/15/24	6,329	6,758
Expedia Group Inc.	5.000%	2/15/26	7,928	8,843
Fox Corp.	4.030%	1/25/24	12,346	13,041
Fox Corp.	3.050%	4/7/25	10,093	10,586
Grupo Televisa SAB	6.625%	3/18/25	5,160	5,893
Grupo Televisa SAB	4.625%	1/30/26	2,887	3,134
Interpublic Group of Cos. Inc.	4.200%	4/15/24	1,826	1,938
Omnicom Group Inc.	3.650%	11/1/24	5,893	6,244

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Omnicom Group Inc.	3.600%	4/15/26	14,015	15,059
Rogers Communications Inc.	3.000%	3/15/23	1,000	1,019
Rogers Communications Inc.	4.100%	10/1/23	8,781	9,168
Rogers Communications Inc.	3.625%	12/15/25	7,221	7,689
Rogers Communications Inc.	2.900%	11/15/26	2,875	3,005
TCI Communications Inc.	7.875%	2/15/26	5,100	6,355
Thomson Reuters Corp.	4.300%	11/23/23	5,840	6,143
Thomson Reuters Corp.	3.350%	5/15/26	3,300	3,510
Time Warner Entertainment Co. LP	8.375%	3/15/23	15,031	16,330
T-Mobile USA Inc.	3.500%	4/15/25	30,787	32,626
T-Mobile USA Inc.	1.500%	2/15/26	9,460	9,361
2 TWDC Enterprises 18 Corp.	2.350%	12/1/22	7,165	7,277
2 TWDC Enterprises 18 Corp.	3.150%	9/17/25	7,596	8,059
TWDC Enterprises 18 Corp.	3.000%	2/13/26	7,221	7,640
2 TWDC Enterprises 18 Corp.	1.850%	7/30/26	11,257	11,412
Verizon Communications Inc.	3.376%	2/15/25	11,000	11,692
Verizon Communications Inc.	0.850%	11/20/25	14,741	14,385
Verizon Communications Inc.	1.450%	3/20/26	16,255	16,180
Verizon Communications Inc.	2.625%	8/15/26	18,809	19,593
ViacomCBS Inc.	3.875%	4/1/24	5,619	5,909
ViacomCBS Inc.	3.700%	8/15/24	6,922	7,334
ViacomCBS Inc.	3.500%	1/15/25	5,962	6,286
ViacomCBS Inc.	4.750%	5/15/25	14,532	15,952
ViacomCBS Inc.	4.000%	1/15/26	7,700	8,323
Vodafone Group plc	3.750%	1/16/24	11,523	12,140
Vodafone Group plc	4.125%	5/30/25	14,437	15,625
Walt Disney Co.	1.750%	8/30/24	12,424	12,640
Walt Disney Co.	3.700%	9/15/24	7,123	7,545
Walt Disney Co.	3.350%	3/24/25	15,035	16,022
Walt Disney Co.	3.700%	10/15/25	7,223	7,778
Walt Disney Co.	1.750%	1/13/26	15,018	15,195
Walt Disney Co.	3.375%	11/15/26	3,700	3,980
Weibo Corp.	3.500%	7/5/24	7,275	7,474
WPP Finance 2010	3.750%	9/19/24	5,993	6,344

824,361

Consumer Discretionary (1.6%)

Alibaba Group Holding Ltd.	2.800%	6/6/23	3,250	3,322
Alibaba Group Holding Ltd.	3.600%	11/28/24	22,362	23,540
Amazon.com Inc.	2.400%	2/22/23	10,400	10,596
Amazon.com Inc.	0.250%	5/12/23	11,621	11,574
Amazon.com Inc.	0.400%	6/3/23	11,575	11,540
Amazon.com Inc.	0.450%	5/12/24	22,646	22,420
Amazon.com Inc.	2.800%	8/22/24	23,335	24,422
Amazon.com Inc.	3.800%	12/5/24	3,687	3,951
Amazon.com Inc.	0.800%	6/3/25	12,225	12,082
Amazon.com Inc.	5.200%	12/3/25	4,054	4,618
Amazon.com Inc.	1.000%	5/12/26	23,865	23,619
2 American Honda Finance Corp.	2.050%	1/10/23	6,949	7,048
2 American Honda Finance Corp.	1.950%	5/10/23	6,879	6,990
2 American Honda Finance Corp.	0.875%	7/7/23	12,390	12,403
2 American Honda Finance Corp.	3.450%	7/14/23	4,618	4,804
2 American Honda Finance Corp.	0.650%	9/8/23	6,200	6,185
2 American Honda Finance Corp.	3.625%	10/10/23	2,622	2,749
2 American Honda Finance Corp.	3.550%	1/12/24	2,705	2,841
2 American Honda Finance Corp.	2.900%	2/16/24	8,165	8,468

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	American Honda Finance Corp.	2.400%	6/27/24	11,470	11,822
2	American Honda Finance Corp.	0.550%	7/12/24	8,724	8,603
2	American Honda Finance Corp.	2.150%	9/10/24	6,063	6,213
2	American Honda Finance Corp.	1.200%	7/8/25	4,975	4,960
2	American Honda Finance Corp.	1.000%	9/10/25	4,525	4,455
2	American Honda Finance Corp.	2.300%	9/9/26	3,126	3,229
	AutoNation Inc.	3.500%	11/15/24	3,422	3,595
	AutoNation Inc.	4.500%	10/1/25	3,229	3,513
	AutoZone Inc.	2.875%	1/15/23	8,739	8,875
	AutoZone Inc.	3.125%	7/15/23	1,300	1,336
	AutoZone Inc.	3.125%	4/18/24	7,650	7,970
	AutoZone Inc.	3.250%	4/15/25	1,395	1,467
	AutoZone Inc.	3.625%	4/15/25	6,698	7,139
	AutoZone Inc.	3.125%	4/21/26	3,576	3,772
	BorgWarner Inc.	3.375%	3/15/25	4,030	4,256
	Brunswick Corp.	0.850%	8/18/24	2,725	2,687
4	Daimler Finance North America LLC	0.750%	3/1/24	3,000	2,971
	DR Horton Inc.	4.750%	2/15/23	4,075	4,209
	DR Horton Inc.	5.750%	8/15/23	708	754
	DR Horton Inc.	2.500%	10/15/24	5,880	6,065
	DR Horton Inc.	2.600%	10/15/25	6,450	6,664
	eBay Inc.	2.750%	1/30/23	8,634	8,796
	eBay Inc.	3.450%	8/1/24	5,267	5,532
	eBay Inc.	1.900%	3/11/25	9,325	9,436
	eBay Inc.	1.400%	5/10/26	5,625	5,541
	Fortune Brands Home & Security Inc.	4.000%	9/21/23	5,183	5,428
	Fortune Brands Home & Security Inc.	4.000%	6/15/25	4,517	4,846
	General Motors Co.	4.875%	10/2/23	10,137	10,769
	General Motors Co.	5.400%	10/2/23	3,618	3,875
	General Motors Co.	4.000%	4/1/25	5,517	5,906
	General Motors Co.	6.125%	10/1/25	23,122	26,585
	General Motors Financial Co. Inc.	3.250%	1/5/23	6,340	6,479
	General Motors Financial Co. Inc.	3.700%	5/9/23	14,558	14,995
	General Motors Financial Co. Inc.	4.250%	5/15/23	7,770	8,089
	General Motors Financial Co. Inc.	4.150%	6/19/23	21,733	22,608
	General Motors Financial Co. Inc.	1.700%	8/18/23	9,060	9,146
	General Motors Financial Co. Inc.	5.100%	1/17/24	9,543	10,233
	General Motors Financial Co. Inc.	1.050%	3/8/24	3,225	3,208
	General Motors Financial Co. Inc.	3.950%	4/13/24	10,920	11,500
	General Motors Financial Co. Inc.	3.500%	11/7/24	7,196	7,561
	General Motors Financial Co. Inc.	4.000%	1/15/25	12,625	13,454
	General Motors Financial Co. Inc.	2.900%	2/26/25	19,355	20,045
	General Motors Financial Co. Inc.	4.350%	4/9/25	2,415	2,602
	General Motors Financial Co. Inc.	2.750%	6/20/25	12,460	12,866
	General Motors Financial Co. Inc.	4.300%	7/13/25	4,591	4,949
	General Motors Financial Co. Inc.	1.250%	1/8/26	8,091	7,911
	General Motors Financial Co. Inc.	5.250%	3/1/26	10,872	12,194
	General Motors Financial Co. Inc.	1.500%	6/10/26	8,350	8,221
	General Motors Financial Co. Inc.	4.000%	10/6/26	13,990	15,133
	Harley-Davidson Inc.	3.500%	7/28/25	4,799	5,061
	Hasbro Inc.	3.000%	11/19/24	2,391	2,492
	Hasbro Inc.	3.550%	11/19/26	2,640	2,833
	Home Depot Inc.	2.700%	4/1/23	8,268	8,442
	Home Depot Inc.	3.750%	2/15/24	7,570	7,967
	Home Depot Inc.	3.350%	9/15/25	10,264	10,962

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Home Depot Inc.	3.000%	4/1/26	11,776	12,520
Home Depot Inc.	2.125%	9/15/26	5,190	5,358
Hyatt Hotels Corp.	3.375%	7/15/23	2,700	2,765
Hyatt Hotels Corp.	1.300%	10/1/23	4,000	4,002
Hyatt Hotels Corp.	1.800%	10/1/24	3,000	3,004
Hyatt Hotels Corp.	5.375%	4/23/25	4,027	4,479
Hyatt Hotels Corp.	4.850%	3/15/26	4,197	4,570
JD.com Inc.	3.875%	4/29/26	4,439	4,744
Kohl's Corp.	4.250%	7/17/25	723	774
Las Vegas Sands Corp.	3.200%	8/8/24	14,790	15,030
Las Vegas Sands Corp.	2.900%	6/25/25	5,111	5,117
Las Vegas Sands Corp.	3.500%	8/18/26	7,430	7,521
Leggett & Platt Inc.	3.800%	11/15/24	1,007	1,060
Lennar Corp.	4.875%	12/15/23	7,201	7,647
Lennar Corp.	4.500%	4/30/24	10,213	10,859
Lennar Corp.	5.875%	11/15/24	5,191	5,742
Lennar Corp.	4.750%	5/30/25	7,182	7,820
Lennar Corp.	5.250%	6/1/26	1,450	1,630
Lowe's Cos. Inc.	3.875%	9/15/23	3,979	4,151
Lowe's Cos. Inc.	3.125%	9/15/24	3,941	4,129
Lowe's Cos. Inc.	4.000%	4/15/25	5,191	5,626
Lowe's Cos. Inc.	3.375%	9/15/25	8,478	9,043
Lowe's Cos. Inc.	2.500%	4/15/26	15,740	16,396
Magna International Inc.	3.625%	6/15/24	7,630	8,036
Magna International Inc.	4.150%	10/1/25	1,477	1,606
Marriott International Inc.	3.250%	9/15/22	3,804	3,842
Marriott International Inc.	2.125%	10/3/22	2,450	2,471
2 Marriott International Inc.	4.150%	12/1/23	2,050	2,150
Marriott International Inc.	3.600%	4/15/24	7,232	7,574
Marriott International Inc.	3.750%	3/15/25	2,193	2,315
2 Marriott International Inc.	5.750%	5/1/25	1,020	1,149
Marriott International Inc.	3.750%	10/1/25	6,166	6,542
2 Marriott International Inc.	3.125%	6/15/26	3,569	3,726
2 McDonald's Corp.	3.350%	4/1/23	11,450	11,790
2 McDonald's Corp.	3.375%	5/26/25	5,981	6,357
2 McDonald's Corp.	3.300%	7/1/25	12,331	13,087
2 McDonald's Corp.	1.450%	9/1/25	6,746	6,805
2 McDonald's Corp.	3.700%	1/30/26	6,646	7,183
Mohawk Industries Inc.	3.850%	2/1/23	4,700	4,814
NIKE Inc.	2.250%	5/1/23	1,900	1,935
NIKE Inc.	2.400%	3/27/25	11,211	11,611
O'Reilly Automotive Inc.	3.850%	6/15/23	6,933	7,169
O'Reilly Automotive Inc.	3.550%	3/15/26	3,385	3,633
Owens Corning	4.200%	12/1/24	2,844	3,040
Owens Corning	3.400%	8/15/26	2,639	2,794
PulteGroup Inc.	5.500%	3/1/26	4,389	4,994
PVH Corp.	4.625%	7/10/25	4,335	4,727
Ralph Lauren Corp.	3.750%	9/15/25	3,506	3,776
Ross Stores Inc.	4.600%	4/15/25	5,429	5,944
Ross Stores Inc.	0.875%	4/15/26	4,426	4,297
Sands China Ltd.	5.125%	8/8/25	16,150	16,867
Sands China Ltd.	3.800%	1/8/26	6,221	6,239
Stanley Black & Decker Inc.	3.400%	3/1/26	6,488	6,918
2 Stanley Black & Decker Inc.	4.000%	3/15/60	3,921	4,022
Starbucks Corp.	3.100%	3/1/23	9,960	10,213

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Starbucks Corp.	3.850%	10/1/23	6,468	6,751
Starbucks Corp.	3.800%	8/15/25	10,897	11,772
Starbucks Corp.	2.450%	6/15/26	237	246
Stellantis NV	5.250%	4/15/23	11,653	12,244
TJX Cos. Inc.	2.500%	5/15/23	8,094	8,245
TJX Cos. Inc.	2.250%	9/15/26	6,971	7,209
Toyota Motor Corp.	3.419%	7/20/23	11,774	12,248
Toyota Motor Corp.	0.681%	3/25/24	3,725	3,692
Toyota Motor Corp.	2.358%	7/2/24	3,660	3,775
Toyota Motor Corp.	1.339%	3/25/26	9,107	9,052
² Toyota Motor Credit Corp.	2.625%	1/10/23	2,592	2,644
² Toyota Motor Credit Corp.	2.700%	1/11/23	8,296	8,475
² Toyota Motor Credit Corp.	2.900%	3/30/23	5,692	5,851
² Toyota Motor Credit Corp.	0.400%	4/6/23	10,969	10,928
² Toyota Motor Credit Corp.	0.500%	8/14/23	11,818	11,774
² Toyota Motor Credit Corp.	1.350%	8/25/23	5,339	5,388
² Toyota Motor Credit Corp.	3.450%	9/20/23	3,707	3,871
² Toyota Motor Credit Corp.	2.250%	10/18/23	5,362	5,499
² Toyota Motor Credit Corp.	0.450%	1/11/24	8,766	8,690
² Toyota Motor Credit Corp.	2.900%	4/17/24	4,719	4,907
² Toyota Motor Credit Corp.	0.500%	6/18/24	10,231	10,083
Toyota Motor Credit Corp.	0.625%	9/13/24	10,350	10,217
² Toyota Motor Credit Corp.	1.800%	2/13/25	29,200	29,673
² Toyota Motor Credit Corp.	3.000%	4/1/25	15,096	15,862
² Toyota Motor Credit Corp.	0.800%	10/16/25	7,175	7,008
² Toyota Motor Credit Corp.	0.800%	1/9/26	7,734	7,539
² Toyota Motor Credit Corp.	1.125%	6/18/26	9,590	9,453
VF Corp.	2.400%	4/23/25	5,691	5,851
Whirlpool Corp.	4.000%	3/1/24	2,175	2,304
Whirlpool Corp.	3.700%	5/1/25	2,450	2,626
² Yale University	0.873%	4/15/25	5,216	5,187

1,204,069
Consumer Staples (1.3%)

Altria Group Inc.	4.000%	1/31/24	10,106	10,668
Altria Group Inc.	3.800%	2/14/24	6,290	6,605
Altria Group Inc.	2.350%	5/6/25	10,625	10,885
Altria Group Inc.	4.400%	2/14/26	11,343	12,456
² Anheuser-Busch Cos. LLC	3.650%	2/1/26	35,565	38,365
Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	5,750	6,195
Archer-Daniels-Midland Co.	2.500%	8/11/26	5,786	6,033
BAT Capital Corp.	3.222%	8/15/24	15,743	16,375
BAT Capital Corp.	2.789%	9/6/24	15,120	15,581
BAT Capital Corp.	3.215%	9/6/26	4,042	4,208
BAT International Finance plc	1.668%	3/25/26	15,882	15,609
Brown-Forman Corp.	3.500%	4/15/25	2,565	2,733
Bunge Ltd. Finance Corp.	4.350%	3/15/24	6,600	7,017
Bunge Ltd. Finance Corp.	1.630%	8/17/25	3,320	3,316
Bunge Ltd. Finance Corp.	3.250%	8/15/26	9,479	10,010
Campbell Soup Co.	3.650%	3/15/23	6,107	6,296
Campbell Soup Co.	3.950%	3/15/25	16,268	17,411
Campbell Soup Co.	3.300%	3/19/25	3,550	3,744
Clorox Co.	3.500%	12/15/24	4,577	4,876
Coca-Cola Co.	1.750%	9/6/24	8,588	8,758
Coca-Cola Consolidated Inc.	3.800%	11/25/25	3,570	3,854
² Colgate-Palmolive Co.	2.100%	5/1/23	2,150	2,189

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
² Colgate-Palmolive Co.	3.250%	3/15/24	4,390	4,617
Conagra Brands Inc.	0.500%	8/11/23	4,000	3,968
Conagra Brands Inc.	4.300%	5/1/24	14,031	14,945
Conagra Brands Inc.	4.600%	11/1/25	10,073	11,081
Constellation Brands Inc.	3.200%	2/15/23	9,793	10,018
Constellation Brands Inc.	4.250%	5/1/23	13,539	14,121
Constellation Brands Inc.	4.750%	11/15/24	8,316	9,089
Constellation Brands Inc.	4.400%	11/15/25	5,675	6,247
Constellation Brands Inc.	4.750%	12/1/25	4,067	4,541
Constellation Brands Inc.	3.700%	12/6/26	5,000	5,421
Costco Wholesale Corp.	2.750%	5/18/24	16,547	17,197
Diageo Capital plc	2.625%	4/29/23	12,699	12,964
Diageo Capital plc	3.500%	9/18/23	2,300	2,395
Diageo Capital plc	2.125%	10/24/24	6,773	6,943
Diageo Capital plc	1.375%	9/29/25	8,404	8,389
Dollar General Corp.	3.250%	4/15/23	12,025	12,325
Dollar General Corp.	4.150%	11/1/25	5,704	6,205
Dollar Tree Inc.	4.000%	5/15/25	7,004	7,528
Estee Lauder Cos. Inc.	2.000%	12/1/24	5,827	5,975
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	2,320	2,376
General Mills Inc.	3.700%	10/17/23	15,763	16,497
General Mills Inc.	3.650%	2/15/24	1,548	1,622
General Mills Inc.	4.000%	4/17/25	1,145	1,231
Hershey Co.	2.625%	5/1/23	1,250	1,275
Hershey Co.	3.375%	5/15/23	3,543	3,663
Hershey Co.	2.050%	11/15/24	3,482	3,572
Hershey Co.	0.900%	6/1/25	3,250	3,209
Hershey Co.	3.200%	8/21/25	3,277	3,478
Hormel Foods Corp.	0.650%	6/3/24	6,825	6,774
Ingredion Inc.	3.200%	10/1/26	4,627	4,913
J M Smucker Co.	3.500%	3/15/25	9,315	9,928
Kellogg Co.	2.650%	12/1/23	5,254	5,417
Kellogg Co.	3.250%	4/1/26	3,151	3,343
Keurig Dr Pepper Inc.	4.057%	5/25/23	8,845	9,218
Keurig Dr Pepper Inc.	3.130%	12/15/23	7,944	8,243
Keurig Dr Pepper Inc.	0.750%	3/15/24	10,000	9,931
Keurig Dr Pepper Inc.	4.417%	5/25/25	9,780	10,659
Keurig Dr Pepper Inc.	3.400%	11/15/25	2,924	3,103
Keurig Dr Pepper Inc.	2.550%	9/15/26	354	365
Kimberly-Clark Corp.	2.400%	6/1/23	1,675	1,715
Kimberly-Clark Corp.	3.050%	8/15/25	2,290	2,431
Kimberly-Clark Corp.	2.750%	2/15/26	3,101	3,279
Kroger Co.	3.850%	8/1/23	7,075	7,352
Kroger Co.	4.000%	2/1/24	2,850	2,999
Kroger Co.	3.500%	2/1/26	2,413	2,586
Kroger Co.	2.650%	10/15/26	6,482	6,740
McCormick & Co. Inc.	3.150%	8/15/24	8,112	8,475
McCormick & Co. Inc.	0.900%	2/15/26	5,032	4,858
Mead Johnson Nutrition Co.	4.125%	11/15/25	11,410	12,464
Molson Coors Beverage Co.	3.000%	7/15/26	21,913	22,993
Mondelez International Inc.	1.500%	5/4/25	7,427	7,442
PepsiCo Inc.	2.750%	3/1/23	13,898	14,238
PepsiCo Inc.	0.750%	5/1/23	10,006	10,027
PepsiCo Inc.	3.600%	3/1/24	5,867	6,180
PepsiCo Inc.	2.250%	3/19/25	19,641	20,320

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
PepsiCo Inc.	2.750%	4/30/25	8,259	8,640
PepsiCo Inc.	3.500%	7/17/25	6,838	7,328
PepsiCo Inc.	2.850%	2/24/26	5,455	5,767
PepsiCo Inc.	2.375%	10/6/26	5,181	5,414
Philip Morris International Inc.	2.625%	3/6/23	5,679	5,800
Philip Morris International Inc.	1.125%	5/1/23	9,546	9,590
Philip Morris International Inc.	2.125%	5/10/23	5,322	5,402
Philip Morris International Inc.	3.600%	11/15/23	5,890	6,179
Philip Morris International Inc.	2.875%	5/1/24	4,125	4,290
Philip Morris International Inc.	3.250%	11/10/24	2,883	3,053
Philip Morris International Inc.	1.500%	5/1/25	9,842	9,874
Philip Morris International Inc.	3.375%	8/11/25	5,585	5,936
Philip Morris International Inc.	2.750%	2/25/26	7,810	8,144
Philip Morris International Inc.	0.875%	5/1/26	3,770	3,643
Procter & Gamble Co.	3.100%	8/15/23	9,218	9,578
Procter & Gamble Co.	0.550%	10/29/25	7,190	7,020
Procter & Gamble Co.	2.700%	2/2/26	2,356	2,491
Procter & Gamble Co.	2.450%	11/3/26	3,120	3,272
Reynolds American Inc.	4.850%	9/15/23	5,730	6,085
Reynolds American Inc.	4.450%	6/12/25	23,861	25,766
Sysco Corp.	3.750%	10/1/25	7,096	7,608
Sysco Corp.	3.300%	7/15/26	5,551	5,904
Target Corp.	3.500%	7/1/24	3,384	3,584
Target Corp.	2.250%	4/15/25	15,333	15,821
Target Corp.	2.500%	4/15/26	11,062	11,600
Tyson Foods Inc.	3.900%	9/28/23	2,941	3,075
Tyson Foods Inc.	3.950%	8/15/24	16,919	17,996
Unilever Capital Corp.	3.125%	3/22/23	3,740	3,841
Unilever Capital Corp.	0.375%	9/14/23	2,614	2,597
Unilever Capital Corp.	3.250%	3/7/24	8,215	8,600
Unilever Capital Corp.	2.600%	5/5/24	5,800	6,000
Unilever Capital Corp.	0.626%	8/12/24	2,850	2,832
Unilever Capital Corp.	3.375%	3/22/25	3,843	4,090
Unilever Capital Corp.	3.100%	7/30/25	5,175	5,488
Unilever Capital Corp.	2.000%	7/28/26	7,277	7,448
Walgreens Boots Alliance Inc.	3.800%	11/18/24	7,583	8,074
Walgreens Boots Alliance Inc.	3.450%	6/1/26	13,524	14,402
Walmart Inc.	2.350%	12/15/22	13,900	14,131
Walmart Inc.	2.550%	4/11/23	7,514	7,680
Walmart Inc.	3.400%	6/26/23	16,063	16,720
Walmart Inc.	3.300%	4/22/24	12,475	13,087
Walmart Inc.	2.850%	7/8/24	8,723	9,125
Walmart Inc.	2.650%	12/15/24	14,096	14,760
Walmart Inc.	3.550%	6/26/25	17,628	19,020
Walmart Inc.	3.050%	7/8/26	5,720	6,132
Walmart Inc.	1.050%	9/17/26	4,000	3,962

996,918

Energy (1.9%)

Baker Hughes Holdings LLC	2.773%	12/15/22	16,239	16,559
Baker Hughes Holdings LLC	1.231%	12/15/23	2,500	2,511
Baker Hughes Holdings LLC	2.061%	12/15/26	2,500	2,524
Boardwalk Pipelines LP	3.375%	2/1/23	3,428	3,490
Boardwalk Pipelines LP	4.950%	12/15/24	3,443	3,731
Boardwalk Pipelines LP	5.950%	6/1/26	9,355	10,732
BP Capital Markets America Inc.	2.750%	5/10/23	15,244	15,631

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Energy Transfer LP	4.500%	4/15/24	6,545	6,946
Energy Transfer LP	3.900%	5/15/24	5,211	5,445
Energy Transfer LP	4.050%	3/15/25	6,269	6,641
Energy Transfer LP	2.900%	5/15/25	9,243	9,551
Energy Transfer LP	5.950%	12/1/25	6,033	6,874
Energy Transfer LP	4.750%	1/15/26	7,340	8,028
Energy Transfer LP	3.900%	7/15/26	5,100	5,496
Enterprise Products Operating LLC	3.350%	3/15/23	13,712	14,043
Enterprise Products Operating LLC	3.900%	2/15/24	6,905	7,258
Enterprise Products Operating LLC	3.750%	2/15/25	19,145	20,385
Enterprise Products Operating LLC	3.700%	2/15/26	638	685
EOG Resources Inc.	2.625%	3/15/23	10,842	11,029
EOG Resources Inc.	3.150%	4/1/25	6,195	6,512
EOG Resources Inc.	4.150%	1/15/26	6,150	6,728
Exxon Mobil Corp.	2.726%	3/1/23	14,063	14,361
Exxon Mobil Corp.	1.571%	4/15/23	20,472	20,706
Exxon Mobil Corp.	3.176%	3/15/24	8,652	9,048
Exxon Mobil Corp.	2.019%	8/16/24	10,767	11,038
Exxon Mobil Corp.	2.709%	3/6/25	9,810	10,226
Exxon Mobil Corp.	2.992%	3/19/25	38,560	40,560
Exxon Mobil Corp.	3.043%	3/1/26	18,627	19,728
Halliburton Co.	3.500%	8/1/23	5,015	5,181
Halliburton Co.	3.800%	11/15/25	7,799	8,418
Hess Corp.	3.500%	7/15/24	2,800	2,923
HollyFrontier Corp.	2.625%	10/1/23	1,556	1,587
HollyFrontier Corp.	5.875%	4/1/26	8,705	9,761
Kinder Morgan Energy Partners LP	3.450%	2/15/23	8,837	9,030
Kinder Morgan Energy Partners LP	3.500%	9/1/23	4,408	4,559
Kinder Morgan Energy Partners LP	4.150%	2/1/24	5,500	5,787
Kinder Morgan Energy Partners LP	4.300%	5/1/24	10,026	10,641
Kinder Morgan Energy Partners LP	4.250%	9/1/24	5,983	6,383
Kinder Morgan Inc.	3.150%	1/15/23	10,164	10,397
Kinder Morgan Inc.	4.300%	6/1/25	6,729	7,282
Kinder Morgan Inc.	1.750%	11/15/26	4,000	3,990
Magellan Midstream Partners LP	5.000%	3/1/26	4,920	5,498
Marathon Petroleum Corp.	3.625%	9/15/24	6,907	7,273
Marathon Petroleum Corp.	4.700%	5/1/25	22,354	24,409
Marathon Petroleum Corp.	5.125%	12/15/26	7,025	8,011
MPLX LP	3.500%	12/1/22	6,518	6,656
MPLX LP	3.375%	3/15/23	9,106	9,339
MPLX LP	4.500%	7/15/23	13,495	14,058
MPLX LP	4.875%	12/1/24	8,061	8,760
MPLX LP	4.000%	2/15/25	8,073	8,607
MPLX LP	4.875%	6/1/25	9,475	10,369
MPLX LP	1.750%	3/1/26	8,886	8,825
ONEOK Inc.	7.500%	9/1/23	4,884	5,315
ONEOK Inc.	2.750%	9/1/24	2,822	2,907
ONEOK Inc.	5.850%	1/15/26	2,755	3,167
ONEOK Partners LP	5.000%	9/15/23	4,695	4,947
ONEOK Partners LP	4.900%	3/15/25	11,805	12,878
Ovintiv Exploration Inc.	5.625%	7/1/24	5,417	5,969
Ovintiv Exploration Inc.	5.375%	1/1/26	2,095	2,325
Phillips 66	3.700%	4/6/23	3,250	3,361
Phillips 66	0.900%	2/15/24	3,000	2,981
Phillips 66	3.850%	4/9/25	15,625	16,673

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Phillips 66	1.300%	2/15/26	1,335	1,311
Phillips 66 Partners LP	2.450%	12/15/24	3,280	3,360
Phillips 66 Partners LP	3.605%	2/15/25	3,675	3,873
Phillips 66 Partners LP	3.550%	10/1/26	5,246	5,592
Pioneer Natural Resources Co.	0.550%	5/15/23	4,268	4,252
Pioneer Natural Resources Co.	0.750%	1/15/24	5,700	5,635
Pioneer Natural Resources Co.	1.125%	1/15/26	6,790	6,604
Plains All American Pipeline LP	2.850%	1/31/23	3,300	3,348
Plains All American Pipeline LP	3.850%	10/15/23	7,121	7,394
Plains All American Pipeline LP	3.600%	11/1/24	7,115	7,443
Plains All American Pipeline LP	4.650%	10/15/25	15,016	16,380
Plains All American Pipeline LP	4.500%	12/15/26	6,739	7,398
Sabine Pass Liquefaction LLC	5.625%	4/15/23	9,200	9,630
Sabine Pass Liquefaction LLC	5.750%	5/15/24	22,855	24,861
Sabine Pass Liquefaction LLC	5.625%	3/1/25	14,163	15,730
Sabine Pass Liquefaction LLC	5.875%	6/30/26	11,418	13,103
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	5,407	5,394
Schlumberger Investment SA	3.650%	12/1/23	14,411	15,053
Shell International Finance BV	0.375%	9/15/23	6,738	6,702
Shell International Finance BV	3.500%	11/13/23	2,632	2,759
Shell International Finance BV	2.000%	11/7/24	13,271	13,607
Shell International Finance BV	3.250%	5/11/25	21,313	22,709
Shell International Finance BV	2.875%	5/10/26	6,925	7,365
Shell International Finance BV	2.500%	9/12/26	10,835	11,346
Spectra Energy Partners LP	4.750%	3/15/24	8,888	9,483
Spectra Energy Partners LP	3.500%	3/15/25	6,072	6,402
Spectra Energy Partners LP	3.375%	10/15/26	8,236	8,741
Suncor Energy Inc.	2.800%	5/15/23	5,605	5,737
Suncor Energy Inc.	3.100%	5/15/25	5,529	5,786
TC PipeLines LP	4.375%	3/13/25	800	858
TotalEnergies Capital Canada Ltd.	2.750%	7/15/23	13,783	14,187
TotalEnergies Capital International SA	2.700%	1/25/23	8,700	8,890
TotalEnergies Capital International SA	3.700%	1/15/24	11,988	12,641
TotalEnergies Capital International SA	3.750%	4/10/24	4,159	4,415
TotalEnergies Capital International SA	2.434%	1/10/25	5,089	5,265
TransCanada PipeLines Ltd.	3.750%	10/16/23	11,835	12,328
TransCanada PipeLines Ltd.	1.000%	10/12/24	10,150	10,079
TransCanada PipeLines Ltd.	4.875%	1/15/26	2,079	2,319
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,003	8,555
Valero Energy Corp.	3.400%	9/15/26	11,070	11,831
Valero Energy Partners LP	4.375%	12/15/26	2,648	2,922
Williams Cos. Inc.	3.700%	1/15/23	7,628	7,794
Williams Cos. Inc.	4.500%	11/15/23	4,498	4,742
Williams Cos. Inc.	4.300%	3/4/24	10,695	11,308
Williams Cos. Inc.	4.550%	6/24/24	9,033	9,680
Williams Cos. Inc.	3.900%	1/15/25	8,396	8,946
Williams Cos. Inc.	4.000%	9/15/25	15,849	17,125

1,391,648

Financials (11.0%)

AerCap Ireland Capital DAC	3.300%	1/23/23	12,130	12,388
AerCap Ireland Capital DAC	4.125%	7/3/23	4,483	4,661
AerCap Ireland Capital DAC	4.500%	9/15/23	13,591	14,264
AerCap Ireland Capital DAC	1.150%	10/29/23	12,945	12,891
AerCap Ireland Capital DAC	4.875%	1/16/24	7,480	7,957
AerCap Ireland Capital DAC	3.150%	2/15/24	12,500	12,885

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AerCap Ireland Capital DAC	2.875%	8/14/24	4,750	4,886
AerCap Ireland Capital DAC	1.650%	10/29/24	30,350	30,310
AerCap Ireland Capital DAC	3.500%	1/15/25	4,943	5,168
AerCap Ireland Capital DAC	6.500%	7/15/25	13,972	15,978
AerCap Ireland Capital DAC	4.450%	10/1/25	8,223	8,855
AerCap Ireland Capital DAC	1.750%	1/30/26	12,585	12,363
AerCap Ireland Capital DAC	4.450%	4/3/26	800	869
AerCap Ireland Capital DAC	2.450%	10/29/26	54,540	54,949
Affiliated Managers Group Inc.	4.250%	2/15/24	3,750	3,987
Affiliated Managers Group Inc.	3.500%	8/1/25	4,606	4,905
Aflac Inc.	3.625%	11/15/24	9,611	10,270
Aflac Inc.	3.250%	3/17/25	4,125	4,363
Aflac Inc.	1.125%	3/15/26	3,478	3,424
Aflac Inc.	2.875%	10/15/26	1,755	1,850
Air Lease Corp.	2.250%	1/15/23	5,985	6,061
Air Lease Corp.	2.750%	1/15/23	5,264	5,350
Air Lease Corp.	3.875%	7/3/23	9,280	9,617
Air Lease Corp.	3.000%	9/15/23	4,002	4,109
Air Lease Corp.	4.250%	2/1/24	9,665	10,187
Air Lease Corp.	0.700%	2/15/24	4,400	4,334
Air Lease Corp.	0.800%	8/18/24	7,345	7,199
Air Lease Corp.	4.250%	9/15/24	4,055	4,316
Air Lease Corp.	2.300%	2/1/25	5,434	5,515
Air Lease Corp.	3.250%	3/1/25	10,963	11,396
Air Lease Corp.	3.375%	7/1/25	6,593	6,891
Air Lease Corp.	2.875%	1/15/26	8,044	8,296
Air Lease Corp.	3.750%	6/1/26	5,923	6,313
Air Lease Corp.	1.875%	8/17/26	10,158	10,003
Aircastle Ltd.	5.000%	4/1/23	4,974	5,195
Aircastle Ltd.	4.400%	9/25/23	9,035	9,465
Aircastle Ltd.	4.125%	5/1/24	450	471
Aircastle Ltd.	4.250%	6/15/26	5,008	5,369
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	4,163	4,466
Allstate Corp.	3.150%	6/15/23	1,800	1,861
Allstate Corp.	0.750%	12/15/25	3,807	3,712
Allstate Corp.	3.280%	12/15/26	5,030	5,413
Allstate Corp.	5.750%	8/15/53	10,964	11,404
Ally Financial Inc.	3.050%	6/5/23	8,432	8,643
Ally Financial Inc.	1.450%	10/2/23	12,831	12,875
Ally Financial Inc.	3.875%	5/21/24	12,825	13,518
Ally Financial Inc.	5.125%	9/30/24	14,527	15,898
Ally Financial Inc.	4.625%	3/30/25	8,024	8,733
Ally Financial Inc.	5.800%	5/1/25	6,314	7,127
American Express Co.	2.650%	12/2/22	13,598	13,856
American Express Co.	3.400%	2/27/23	25,560	26,298
American Express Co.	3.700%	8/3/23	13,322	13,888
American Express Co.	0.750%	11/3/23	1,500	1,497
American Express Co.	3.400%	2/22/24	11,297	11,832
American Express Co.	2.500%	7/30/24	22,114	22,842
American Express Co.	3.000%	10/30/24	14,110	14,791
American Express Co.	3.625%	12/5/24	5,928	6,335
American Express Co.	4.200%	11/6/25	6,598	7,263
American Express Co.	3.125%	5/20/26	1,302	1,381
American Express Co.	1.650%	11/4/26	11,500	11,530
American Financial Group Inc.	3.500%	8/15/26	2,663	2,845

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American International Group Inc.	4.125%	2/15/24	11,941	12,680
American International Group Inc.	2.500%	6/30/25	16,632	17,165
American International Group Inc.	3.750%	7/10/25	6,226	6,676
American International Group Inc.	3.900%	4/1/26	11,831	12,844
Ameriprise Financial Inc.	4.000%	10/15/23	10,928	11,516
Ameriprise Financial Inc.	3.700%	10/15/24	4,264	4,552
Ameriprise Financial Inc.	3.000%	4/2/25	7,276	7,601
Aon plc	4.000%	11/27/23	6,803	7,128
Aon plc	3.500%	6/14/24	7,070	7,433
Aon plc	3.875%	12/15/25	4,834	5,231
Arch Capital Finance LLC	4.011%	12/15/26	2,910	3,196
Ares Capital Corp.	3.500%	2/10/23	6,428	6,577
Ares Capital Corp.	4.200%	6/10/24	8,111	8,571
Ares Capital Corp.	4.250%	3/1/25	5,132	5,435
Ares Capital Corp.	3.250%	7/15/25	8,366	8,679
Ares Capital Corp.	3.875%	1/15/26	12,160	12,833
Ares Capital Corp.	2.150%	7/15/26	5,604	5,537
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	2,600	2,758
Assurant Inc.	4.200%	9/27/23	2,300	2,416
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	1,699	1,843
2 Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	3,015	3,275
Bain Capital Specialty Finance Inc.	2.950%	3/10/26	2,931	2,924
Bain Capital Specialty Finance Inc.	2.550%	10/13/26	2,423	2,354
Banco Bilbao Vizcaya Argentaria SA	0.875%	9/18/23	5,227	5,206
Banco Bilbao Vizcaya Argentaria SA	1.125%	9/18/25	6,000	5,875
Banco Santander SA	3.125%	2/23/23	12,077	12,365
Banco Santander SA	3.848%	4/12/23	13,653	14,132
Banco Santander SA	2.706%	6/27/24	8,231	8,515
Banco Santander SA	0.701%	6/30/24	4,300	4,274
Banco Santander SA	2.746%	5/28/25	16,300	16,861
Banco Santander SA	5.179%	11/19/25	8,495	9,442
Banco Santander SA	1.849%	3/25/26	8,850	8,800
Banco Santander SA	1.722%	9/14/27	13,400	13,151
2 Bank of America Corp.	3.300%	1/11/23	37,723	38,748
Bank of America Corp.	4.100%	7/24/23	14,846	15,602
2 Bank of America Corp.	3.004%	12/20/23	55,198	56,340
2 Bank of America Corp.	4.125%	1/22/24	4,890	5,197
2 Bank of America Corp.	3.550%	3/5/24	39,002	40,167
2 Bank of America Corp.	4.000%	4/1/24	7,189	7,642
2 Bank of America Corp.	1.486%	5/19/24	8,299	8,360
2 Bank of America Corp.	0.523%	6/14/24	19,450	19,318
2 Bank of America Corp.	3.864%	7/23/24	19,513	20,334
2 Bank of America Corp.	4.200%	8/26/24	25,695	27,534
2 Bank of America Corp.	0.810%	10/24/24	28,300	28,108
2 Bank of America Corp.	4.000%	1/22/25	16,619	17,772
2 Bank of America Corp.	3.458%	3/15/25	2,983	3,120
2 Bank of America Corp.	3.950%	4/21/25	26,816	28,672
Bank of America Corp.	0.976%	4/22/25	18,016	17,871
2 Bank of America Corp.	3.875%	8/1/25	9,250	10,038
2 Bank of America Corp.	0.981%	9/25/25	14,095	13,930
2 Bank of America Corp.	3.093%	10/1/25	23,491	24,458
2 Bank of America Corp.	2.456%	10/22/25	26,455	27,167
2 Bank of America Corp.	1.530%	12/6/25	12,800	12,833
2 Bank of America Corp.	3.366%	1/23/26	18,186	19,144
2 Bank of America Corp.	2.015%	2/13/26	35,351	35,819

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	Bank of America Corp.	4.450%	3/3/26	1,686	1,858
2	Bank of America Corp.	3.500%	4/19/26	3,761	4,052
2	Bank of America Corp.	1.319%	6/19/26	58,050	57,446
	Bank of America Corp.	6.220%	9/15/26	250	296
2	Bank of America Corp.	4.250%	10/22/26	14,891	16,440
2	Bank of America Corp.	1.197%	10/24/26	16,051	15,736
2	Bank of America Corp.	1.658%	3/11/27	41,991	41,697
2	Bank of America Corp.	3.559%	4/23/27	31,457	33,659
	Bank of America Corp.	1.734%	7/22/27	75,285	74,716
2	Bank of America Corp.	4.183%	11/25/27	22,674	24,821
2	Bank of Montreal	0.400%	9/15/23	9,356	9,293
	Bank of Montreal	0.450%	12/8/23	10,410	10,310
2	Bank of Montreal	3.300%	2/5/24	9,956	10,412
2	Bank of Montreal	2.500%	6/28/24	7,701	7,947
2	Bank of Montreal	1.850%	5/1/25	27,253	27,678
2	Bank of Montreal	1.250%	9/15/26	10,608	10,382
2	Bank of Montreal	0.949%	1/22/27	16,375	15,892
2	Bank of Montreal	4.338%	10/5/28	4,520	4,747
2	Bank of Montreal	4.800%	2/25/70	117	121
2	Bank of New York Mellon Corp.	1.850%	1/27/23	11,175	11,314
2	Bank of New York Mellon Corp.	2.950%	1/29/23	14,717	15,044
2	Bank of New York Mellon Corp.	3.500%	4/28/23	7,903	8,190
2	Bank of New York Mellon Corp.	3.450%	8/11/23	12,800	13,348
2	Bank of New York Mellon Corp.	2.200%	8/16/23	10,671	10,904
2	Bank of New York Mellon Corp.	0.350%	12/7/23	7,000	6,944
2	Bank of New York Mellon Corp.	0.500%	4/26/24	6,819	6,739
	Bank of New York Mellon Corp.	3.400%	5/15/24	4,080	4,295
2	Bank of New York Mellon Corp.	3.250%	9/11/24	10,994	11,580
2	Bank of New York Mellon Corp.	2.100%	10/24/24	4,415	4,534
2	Bank of New York Mellon Corp.	3.000%	2/24/25	3,735	3,924
2	Bank of New York Mellon Corp.	1.600%	4/24/25	6,600	6,650
2	Bank of New York Mellon Corp.	2.800%	5/4/26	5,360	5,629
2	Bank of New York Mellon Corp.	2.450%	8/17/26	1,656	1,720
	Bank of Nova Scotia	2.375%	1/18/23	3,575	3,639
	Bank of Nova Scotia	1.950%	2/1/23	16,635	16,857
	Bank of Nova Scotia	1.625%	5/1/23	3,901	3,946
	Bank of Nova Scotia	0.400%	9/15/23	9,842	9,769
	Bank of Nova Scotia	0.550%	9/15/23	6,200	6,165
	Bank of Nova Scotia	3.400%	2/11/24	16,605	17,410
	Bank of Nova Scotia	0.700%	4/15/24	14,451	14,313
	Bank of Nova Scotia	0.650%	7/31/24	549	542
	Bank of Nova Scotia	2.200%	2/3/25	18,924	19,383
	Bank of Nova Scotia	1.300%	6/11/25	2,645	2,632
	Bank of Nova Scotia	4.500%	12/16/25	9,317	10,255
	Bank of Nova Scotia	1.050%	3/2/26	9,648	9,424
	Bank of Nova Scotia	1.350%	6/24/26	5,100	5,043
	Bank of Nova Scotia	2.700%	8/3/26	13,052	13,620
	Bank of Nova Scotia	1.300%	9/15/26	9,055	8,894
	BankUnited Inc.	4.875%	11/17/25	3,507	3,858
2	Barclays Bank plc	3.750%	5/15/24	1,700	1,804
	Barclays plc	3.684%	1/10/23	9,265	9,269
2	Barclays plc	4.338%	5/16/24	32,514	33,865
	Barclays plc	4.375%	9/11/24	4,568	4,876
	Barclays plc	1.007%	12/10/24	2,649	2,629
	Barclays plc	3.650%	3/16/25	13,669	14,453

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	Barclays plc	3.932%	5/7/25	10,818	11,386
	Barclays plc	4.375%	1/12/26	21,561	23,556
2	Barclays plc	2.852%	5/7/26	17,616	18,159
	Barclays plc	5.200%	5/12/26	17,950	20,085
	Barclays plc	2.279%	11/24/27	12,071	12,101
	Berkshire Hathaway Inc.	3.000%	2/11/23	4,940	5,067
	Berkshire Hathaway Inc.	2.750%	3/15/23	17,197	17,570
	Berkshire Hathaway Inc.	3.125%	3/15/26	24,883	26,583
	BGC Partners Inc.	5.375%	7/24/23	5,314	5,611
	BGC Partners Inc.	3.750%	10/1/24	1,417	1,478
	BlackRock Inc.	3.500%	3/18/24	8,598	9,091
4	Blackstone Private Credit Fund	2.350%	11/22/24	4,030	4,031
4	Blackstone Private Credit Fund	2.625%	12/15/26	11,477	11,199
	Blackstone Secured Lending Fund	3.650%	7/14/23	620	639
	Blackstone Secured Lending Fund	3.625%	1/15/26	4,417	4,654
	Blackstone Secured Lending Fund	2.750%	9/16/26	6,545	6,541
2	BNP Paribas SA	3.250%	3/3/23	9,014	9,280
2	BNP Paribas SA	4.250%	10/15/24	7,990	8,615
4	BPCE SA	3.000%	5/22/22	6,000	6,057
	BPCE SA	4.000%	4/15/24	6,993	7,445
2	BPCE SA	3.375%	12/2/26	746	800
	Brookfield Asset Management Inc.	4.000%	1/15/25	4,381	4,690
	Brookfield Finance Inc.	4.000%	4/1/24	7,509	7,931
	Brookfield Finance Inc.	4.250%	6/2/26	2,606	2,869
	Brown & Brown Inc.	4.200%	9/15/24	4,329	4,620
	Business Development Corp. of America	3.250%	3/30/26	3,350	3,344
	Canadian Imperial Bank of Commerce	2.550%	6/16/22	8,375	8,456
	Canadian Imperial Bank of Commerce	0.450%	6/22/23	5,000	4,966
	Canadian Imperial Bank of Commerce	0.950%	6/23/23	10,680	10,689
2	Canadian Imperial Bank of Commerce	3.500%	9/13/23	8,150	8,520
	Canadian Imperial Bank of Commerce	0.500%	12/14/23	9,150	9,040
	Canadian Imperial Bank of Commerce	3.100%	4/2/24	5,805	6,056
	Canadian Imperial Bank of Commerce	1.000%	10/18/24	4,352	4,313
	Canadian Imperial Bank of Commerce	2.250%	1/28/25	6,717	6,871
	Canadian Imperial Bank of Commerce	0.950%	10/23/25	4,185	4,097
	Canadian Imperial Bank of Commerce	1.250%	6/22/26	7,663	7,474
	Capital One Bank USA NA	3.375%	2/15/23	23,206	23,842
2	Capital One Bank USA NA	2.280%	1/28/26	500	510
	Capital One Financial Corp.	3.200%	1/30/23	5,170	5,297
	Capital One Financial Corp.	2.600%	5/11/23	13,856	14,149
	Capital One Financial Corp.	3.500%	6/15/23	5,531	5,732
	Capital One Financial Corp.	3.900%	1/29/24	7,483	7,882
	Capital One Financial Corp.	3.750%	4/24/24	7,814	8,240
	Capital One Financial Corp.	3.300%	10/30/24	15,865	16,724
	Capital One Financial Corp.	3.200%	2/5/25	8,865	9,310
	Capital One Financial Corp.	4.250%	4/30/25	20,002	21,649
	Capital One Financial Corp.	4.200%	10/29/25	13,393	14,563
	Capital One Financial Corp.	3.750%	7/28/26	9,462	10,138
	Charles Schwab Corp.	3.225%	9/1/22	2,550	2,593
	Charles Schwab Corp.	2.650%	1/25/23	12,865	13,114
	Charles Schwab Corp.	3.550%	2/1/24	3,847	4,040
	Charles Schwab Corp.	0.750%	3/18/24	19,727	19,638
	Charles Schwab Corp.	3.750%	4/1/24	4,100	4,327
	Charles Schwab Corp.	3.000%	3/10/25	2,551	2,673
	Charles Schwab Corp.	4.200%	3/24/25	6,125	6,662

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	Goldman Sachs Group Inc.	0.657%	9/10/24	12,790	12,690
	Goldman Sachs Group Inc.	0.925%	10/21/24	10,300	10,256
	Goldman Sachs Group Inc.	3.500%	1/23/25	6,839	7,214
	Goldman Sachs Group Inc.	3.500%	4/1/25	37,111	39,278
	Goldman Sachs Group Inc.	3.750%	5/22/25	20,879	22,287
2	Goldman Sachs Group Inc.	3.272%	9/29/25	38,546	40,433
	Goldman Sachs Group Inc.	4.250%	10/21/25	24,761	27,017
	Goldman Sachs Group Inc.	3.750%	2/25/26	13,506	14,532
	Goldman Sachs Group Inc.	3.500%	11/16/26	1,023	1,091
2	Goldman Sachs Group Inc.	1.093%	12/9/26	11,662	11,362
	Goldman Sachs Group Inc.	1.431%	3/9/27	26,627	26,080
	Goldman Sachs Group Inc.	1.542%	9/10/27	11,771	11,539
	Goldman Sachs Group Inc.	1.948%	10/21/27	60,192	59,992
	Golub Capital BDC Inc.	3.375%	4/15/24	3,225	3,309
	Golub Capital BDC Inc.	2.500%	8/24/26	4,075	4,008
	Hanover Insurance Group Inc.	4.500%	4/15/26	1,635	1,791
	HSBC Holdings plc	3.600%	5/25/23	16,470	17,084
	HSBC Holdings plc	4.250%	3/14/24	15,897	16,794
2	HSBC Holdings plc	3.950%	5/18/24	15,853	16,447
	HSBC Holdings plc	0.732%	8/17/24	13,275	13,155
	HSBC Holdings plc	1.162%	11/22/24	14,330	14,288
2	HSBC Holdings plc	3.803%	3/11/25	40,299	42,316
	HSBC Holdings plc	0.976%	5/24/25	467	461
	HSBC Holdings plc	4.250%	8/18/25	6,350	6,821
2	HSBC Holdings plc	2.633%	11/7/25	31,759	32,613
	HSBC Holdings plc	4.300%	3/8/26	28,695	31,406
2	HSBC Holdings plc	1.645%	4/18/26	23,837	23,671
	HSBC Holdings plc	3.900%	5/25/26	30,333	32,766
2	HSBC Holdings plc	2.099%	6/4/26	34,080	34,290
2	HSBC Holdings plc	4.292%	9/12/26	10,443	11,277
	HSBC Holdings plc	4.375%	11/23/26	13,000	14,191
	HSBC Holdings plc	1.589%	5/24/27	26,558	25,949
	HSBC Holdings plc	2.251%	11/22/27	21,739	21,808
	HSBC USA Inc.	3.500%	6/23/24	6,741	7,098
	Huntington Bancshares Inc.	2.625%	8/6/24	8,581	8,843
	Huntington Bancshares Inc.	4.000%	5/15/25	7,963	8,570
	Huntington National Bank	1.800%	2/3/23	5,145	5,191
2	Huntington National Bank	3.550%	10/6/23	3,198	3,339
	ING Groep NV	4.100%	10/2/23	13,586	14,297
	ING Groep NV	3.550%	4/9/24	5,989	6,281
	ING Groep NV	1.726%	4/1/27	1,415	1,406
	Intercontinental Exchange Inc.	0.700%	6/15/23	12,095	12,085
	Intercontinental Exchange Inc.	3.450%	9/21/23	3,427	3,564
	Intercontinental Exchange Inc.	4.000%	10/15/23	7,301	7,698
	Intercontinental Exchange Inc.	3.750%	12/1/25	7,170	7,747
	Invesco Finance plc	4.000%	1/30/24	5,374	5,670
	Invesco Finance plc	3.750%	1/15/26	400	433
4	Jackson Financial Inc.	1.125%	11/22/23	4,100	4,094
	Janus Capital Group Inc.	4.875%	8/1/25	2,636	2,887
	Jefferies Financial Group Inc.	5.500%	10/18/23	6,481	6,771
	JPMorgan Chase & Co.	2.972%	1/15/23	16,148	16,162
	JPMorgan Chase & Co.	3.200%	1/25/23	22,897	23,514
	JPMorgan Chase & Co.	3.375%	5/1/23	24,086	24,857
	JPMorgan Chase & Co.	2.700%	5/18/23	18,179	18,594
	JPMorgan Chase & Co.	3.875%	2/1/24	16,595	17,567

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
JPMorgan Chase & Co.	0.697%	3/16/24	3,923	3,915
2 JPMorgan Chase & Co.	3.559%	4/23/24	35,570	36,739
JPMorgan Chase & Co.	3.625%	5/13/24	19,620	20,764
2 JPMorgan Chase & Co.	1.514%	6/1/24	10,233	10,306
2 JPMorgan Chase & Co.	3.797%	7/23/24	19,588	20,415
JPMorgan Chase & Co.	3.875%	9/10/24	14,710	15,655
2 JPMorgan Chase & Co.	0.653%	9/16/24	18,283	18,189
2 JPMorgan Chase & Co.	4.023%	12/5/24	7,986	8,412
JPMorgan Chase & Co.	3.125%	1/23/25	3,481	3,660
JPMorgan Chase & Co.	0.563%	2/16/25	1,688	1,665
2 JPMorgan Chase & Co.	3.220%	3/1/25	19,663	20,455
JPMorgan Chase & Co.	0.824%	6/1/25	21,134	20,888
JPMorgan Chase & Co.	0.969%	6/23/25	7,872	7,800
JPMorgan Chase & Co.	3.900%	7/15/25	4,559	4,933
JPMorgan Chase & Co.	7.750%	7/15/25	100	120
JPMorgan Chase & Co.	0.768%	8/9/25	1,275	1,256
2 JPMorgan Chase & Co.	2.301%	10/15/25	24,382	24,924
JPMorgan Chase & Co.	1.561%	12/10/25	20,000	20,036
2 JPMorgan Chase & Co.	2.005%	3/13/26	34,686	35,116
2 JPMorgan Chase & Co.	2.083%	4/22/26	75,700	76,851
JPMorgan Chase & Co.	3.200%	6/15/26	1,069	1,135
JPMorgan Chase & Co.	2.950%	10/1/26	7,467	7,886
JPMorgan Chase & Co.	7.625%	10/15/26	4,100	5,162
JPMorgan Chase & Co.	1.045%	11/19/26	25,673	25,009
JPMorgan Chase & Co.	4.125%	12/15/26	24,972	27,546
2 JPMorgan Chase & Co.	3.960%	1/29/27	15,325	16,591
JPMorgan Chase & Co.	1.040%	2/4/27	47,440	45,893
JPMorgan Chase & Co.	1.578%	4/22/27	79,117	78,194
JPMorgan Chase & Co.	1.470%	9/22/27	34,573	33,895
Kemper Corp.	4.350%	2/15/25	2,898	3,098
2 KeyBank NA	3.375%	3/7/23	7,070	7,283
2 KeyBank NA	1.250%	3/10/23	3,032	3,051
2 KeyBank NA	0.423%	1/3/24	10,650	10,610
2 KeyBank NA	0.433%	6/14/24	8,266	8,205
2 KeyBank NA	3.300%	6/1/25	3,897	4,143
2 KeyCorp	4.150%	10/29/25	5,816	6,363
Landesbank Baden-Wuerttemberg	7.625%	2/1/23	2,623	2,805
Lazard Group LLC	3.750%	2/13/25	3,615	3,841
Legg Mason Inc.	4.750%	3/15/26	3,934	4,401
Lincoln National Corp.	4.000%	9/1/23	2,632	2,760
Lincoln National Corp.	3.350%	3/9/25	4,375	4,631
Lincoln National Corp.	3.625%	12/12/26	4,283	4,651
2 Lloyds Banking Group plc	1.326%	6/15/23	22,300	22,340
Lloyds Banking Group plc	4.050%	8/16/23	16,153	16,919
Lloyds Banking Group plc	3.900%	3/12/24	1,885	1,990
Lloyds Banking Group plc	0.695%	5/11/24	7,450	7,418
Lloyds Banking Group plc	4.500%	11/4/24	6,862	7,393
Lloyds Banking Group plc	4.450%	5/8/25	5,627	6,118
2 Lloyds Banking Group plc	3.870%	7/9/25	34,954	36,949
Lloyds Banking Group plc	4.582%	12/10/25	325	355
2 Lloyds Banking Group plc	2.438%	2/5/26	9,240	9,435
Lloyds Banking Group plc	4.650%	3/24/26	9,628	10,606
Lloyds Banking Group plc	1.627%	5/11/27	550	541
Loews Corp.	2.625%	5/15/23	5,085	5,190
M&T Bank Corp.	3.550%	7/26/23	14,061	14,598

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	5.200%	5/1/24	4,100	4,379
	3.000%	7/14/26	3,856	3,868
2	2.900%	2/6/25	5,406	5,649
	4.150%	3/4/26	8,747	9,584
	3.300%	3/14/23	3,086	3,166
	4.050%	10/15/23	2,000	2,094
	3.875%	3/15/24	12,099	12,805
	3.500%	6/3/24	5,756	6,073
	3.500%	3/10/25	8,524	9,036
	3.750%	3/14/26	4,876	5,294
	3.375%	4/1/24	7,168	7,558
	2.000%	3/3/25	5,874	6,021
	2.950%	11/21/26	6,912	7,359
2	4.368%	9/15/23	10,464	11,071
	3.600%	4/10/24	8,322	8,802
	3.000%	3/1/25	3,945	4,152
	3.600%	11/13/25	5,518	5,957
	3.455%	3/2/23	13,201	13,593
	3.761%	7/26/23	23,144	24,155
	2.527%	9/13/23	4,216	4,325
	3.407%	3/7/24	12,675	13,272
	2.801%	7/18/24	7,977	8,267
2	0.848%	9/15/24	12,359	12,298
	2.193%	2/25/25	29,066	29,666
	1.412%	7/17/25	14,192	14,101
	0.953%	7/19/25	18,388	18,178
	3.850%	3/1/26	5,850	6,338
	2.757%	9/13/26	5,342	5,547
	1.538%	7/20/27	39,818	39,139
	1.640%	10/13/27	20,295	20,012
	3.549%	3/5/23	9,456	9,748
2	1.241%	7/10/24	7,244	7,261
2	0.849%	9/8/24	5,355	5,332
2	3.922%	9/11/24	8,627	9,013
2	2.839%	7/16/25	5,557	5,746
2	2.555%	9/13/25	3,225	3,312
2	2.226%	5/25/26	6,577	6,664
	2.839%	9/13/26	6,614	6,894
	1.234%	5/22/27	495	480
	1.554%	7/9/27	10,090	9,909
2	3.125%	1/23/23	17,210	17,634
2	3.750%	2/25/23	23,127	23,926
2	4.100%	5/22/23	20,437	21,291
2	0.529%	1/25/24	22,053	21,978
	0.731%	4/5/24	23,999	23,923
2	3.737%	4/24/24	21,749	22,510
2	3.875%	4/29/24	38,179	40,508
2	3.700%	10/23/24	19,237	20,492
2	0.791%	1/22/25	500	495
	0.790%	5/30/25	47,527	46,900
2	2.720%	7/22/25	8,177	8,429
2	4.000%	7/23/25	14,374	15,590
2	0.864%	10/21/25	5,627	5,550
2	1.164%	10/21/25	5,664	5,614
	5.000%	11/24/25	11,446	12,812

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	Morgan Stanley	3.875%	1/27/26	24,442	26,498
2	Morgan Stanley	2.188%	4/28/26	64,100	65,353
2	Morgan Stanley	3.125%	7/27/26	9,598	10,175
2	Morgan Stanley	6.250%	8/9/26	670	800
2	Morgan Stanley	4.350%	9/8/26	18,587	20,587
	Morgan Stanley	0.985%	12/10/26	20,314	19,706
	Morgan Stanley	1.593%	5/4/27	32,340	32,009
2	Morgan Stanley	1.512%	7/20/27	55,560	54,683
2	MUFG Union Bank NA	2.100%	12/9/22	4,105	4,156
	Nasdaq Inc.	0.445%	12/21/22	1,400	1,398
	Nasdaq Inc.	4.250%	6/1/24	2,868	3,051
	Nasdaq Inc.	3.850%	6/30/26	1,666	1,815
	National Australia Bank Ltd.	1.875%	12/13/22	3,951	4,000
	National Australia Bank Ltd.	3.000%	1/20/23	8,706	8,918
	National Australia Bank Ltd.	2.875%	4/12/23	4,850	4,979
	National Australia Bank Ltd.	3.625%	6/20/23	9,500	9,889
	National Australia Bank Ltd.	3.375%	1/14/26	1,043	1,124
2	National Australia Bank Ltd.	2.500%	7/12/26	18,680	19,477
2	National Bank of Canada	2.100%	2/1/23	10,251	10,388
2	National Bank of Canada	0.550%	11/15/24	4,250	4,202
	NatWest Group plc	3.875%	9/12/23	23,344	24,341
	NatWest Group plc	6.000%	12/19/23	7,769	8,438
2	NatWest Group plc	2.359%	5/22/24	17,749	18,033
	NatWest Group plc	5.125%	5/28/24	16,017	17,276
2	NatWest Group plc	4.519%	6/25/24	17,582	18,398
2	NatWest Group plc	4.269%	3/22/25	4,593	4,864
	NatWest Group plc	4.800%	4/5/26	11,420	12,733
2	NatWest Group plc	3.754%	11/1/29	1,685	1,758
	Nomura Holdings Inc.	2.648%	1/16/25	12,670	13,036
	Nomura Holdings Inc.	1.851%	7/16/25	16,401	16,413
	Nomura Holdings Inc.	1.653%	7/14/26	100	98
	Northern Trust Corp.	3.950%	10/30/25	5,939	6,507
	Oaktree Specialty Lending Corp.	3.500%	2/25/25	2,700	2,813
	Old Republic International Corp.	4.875%	10/1/24	3,780	4,113
	Old Republic International Corp.	3.875%	8/26/26	4,156	4,506
	ORIX Corp.	3.250%	12/4/24	3,377	3,557
	Owl Rock Capital Corp.	5.250%	4/15/24	3,180	3,395
	Owl Rock Capital Corp.	4.000%	3/30/25	5,463	5,689
	Owl Rock Capital Corp.	3.750%	7/22/25	5,943	6,162
	Owl Rock Capital Corp.	4.250%	1/15/26	3,048	3,206
	Owl Rock Capital Corp.	3.400%	7/15/26	7,340	7,477
	People's United Bank NA	4.000%	7/15/24	550	578
	People's United Financial Inc.	3.650%	12/6/22	6,985	7,114
2	PNC Bank NA	2.950%	1/30/23	11,928	12,197
2	PNC Bank NA	3.500%	6/8/23	6,700	6,951
	PNC Bank NA	3.800%	7/25/23	5,075	5,287
2	PNC Bank NA	3.300%	10/30/24	17,399	18,385
2	PNC Bank NA	2.950%	2/23/25	6,350	6,668
2	PNC Bank NA	3.875%	4/10/25	3,375	3,617
2	PNC Bank NA	3.250%	6/1/25	1,392	1,479
2	PNC Bank NA	4.200%	11/1/25	5,116	5,610
	PNC Financial Services Group Inc.	3.500%	1/23/24	9,339	9,780
	PNC Financial Services Group Inc.	3.900%	4/29/24	9,997	10,583
	PNC Financial Services Group Inc.	2.200%	11/1/24	1,852	1,901
	PNC Financial Services Group Inc.	1.150%	8/13/26	6,043	5,971

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	5,205	5,581
	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	15,420	15,776
	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	6,183	6,445
	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	10,369	10,894
	Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	4,165	4,116
	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	16,223	16,763
	Sumitomo Mitsui Financial Group Inc.	2.448%	9/27/24	6,300	6,476
	Sumitomo Mitsui Financial Group Inc.	2.348%	11/15/25	8,341	8,544
	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	37,942	37,735
	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	8,027	7,785
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	8,913	9,617
	Sumitomo Mitsui Financial Group Inc.	1.402%	9/17/26	17,325	16,919
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	16,389	17,238
	SVB Financial Group	3.500%	1/29/25	2,520	2,662
	SVB Financial Group	1.800%	10/28/26	7,000	6,977
2	Svenska Handelsbanken AB	3.900%	11/20/23	11,103	11,726
	Swiss Re America Holding Corp.	7.000%	2/15/26	5,023	6,060
	Synchrony Financial	4.375%	3/19/24	5,467	5,776
	Synchrony Financial	4.250%	8/15/24	10,219	10,830
	Synchrony Financial	4.500%	7/23/25	5,224	5,648
	Synchrony Financial	3.700%	8/4/26	6,977	7,418
2	Toronto-Dominion Bank	1.900%	12/1/22	18,775	19,010
2	Toronto-Dominion Bank	0.250%	1/6/23	10,526	10,494
2	Toronto-Dominion Bank	0.300%	6/2/23	15,001	14,911
2	Toronto-Dominion Bank	0.750%	6/12/23	4,663	4,664
2	Toronto-Dominion Bank	3.500%	7/19/23	21,354	22,254
2	Toronto-Dominion Bank	0.450%	9/11/23	11,705	11,627
	Toronto-Dominion Bank	0.550%	3/4/24	534	528
2	Toronto-Dominion Bank	3.250%	3/11/24	11,166	11,693
2	Toronto-Dominion Bank	2.650%	6/12/24	30,353	31,479
	Toronto-Dominion Bank	1.250%	12/13/24	9,620	9,627
2	Toronto-Dominion Bank	1.150%	6/12/25	6,620	6,569
2	Toronto-Dominion Bank	0.750%	9/11/25	23,616	23,010
2	Toronto-Dominion Bank	0.750%	1/6/26	4,365	4,234
2	Toronto-Dominion Bank	1.200%	6/3/26	2,850	2,802
2	Toronto-Dominion Bank	1.250%	9/10/26	12,670	12,452
	Trinity Acquisition plc	4.400%	3/15/26	5,313	5,822
2	Truist Bank	3.000%	2/2/23	6,435	6,579
2	Truist Bank	1.250%	3/9/23	17,928	18,030
2	Truist Bank	2.750%	5/1/23	3,842	3,939
2	Truist Bank	3.200%	4/1/24	12,816	13,418
2	Truist Bank	3.689%	8/2/24	15,939	16,625
2	Truist Bank	2.150%	12/6/24	9,978	10,285
2	Truist Bank	1.500%	3/10/25	10,094	10,158
2	Truist Bank	3.625%	9/16/25	13,907	14,883
2	Truist Bank	3.800%	10/30/26	3,431	3,733
2	Truist Financial Corp.	2.200%	3/16/23	9,213	9,362
2	Truist Financial Corp.	3.750%	12/6/23	8,716	9,161
2	Truist Financial Corp.	2.500%	8/1/24	4,995	5,159
2	Truist Financial Corp.	2.850%	10/26/24	14,597	15,260
	Truist Financial Corp.	4.000%	5/1/25	16,205	17,498
2	Truist Financial Corp.	3.700%	6/5/25	2,530	2,719
2	Truist Financial Corp.	1.267%	3/2/27	10,486	10,277
	Unum Group	4.000%	3/15/24	3,405	3,595
2	US Bancorp	3.700%	1/30/24	9,857	10,403

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AbbVie Inc.	3.850%	6/15/24	20,467	21,639
AbbVie Inc.	2.600%	11/21/24	32,719	33,935
AbbVie Inc.	3.800%	3/15/25	25,712	27,428
AbbVie Inc.	3.600%	5/14/25	37,114	39,442
AbbVie Inc.	3.200%	5/14/26	2,076	2,196
AbbVie Inc.	2.950%	11/21/26	34,893	36,756
Aetna Inc.	2.800%	6/15/23	5,938	6,084
Aetna Inc.	3.500%	11/15/24	3,553	3,753
Agilent Technologies Inc.	3.875%	7/15/23	3,529	3,657
Agilent Technologies Inc.	3.050%	9/22/26	3,753	3,964
AmerisourceBergen Corp.	0.737%	3/15/23	5,000	4,988
AmerisourceBergen Corp.	3.400%	5/15/24	12,609	13,187
AmerisourceBergen Corp.	3.250%	3/1/25	4,092	4,297
Amgen Inc.	2.250%	8/19/23	4,775	4,873
Amgen Inc.	3.625%	5/22/24	7,555	7,962
Amgen Inc.	1.900%	2/21/25	9,023	9,174
Amgen Inc.	3.125%	5/1/25	3,455	3,637
Amgen Inc.	2.600%	8/19/26	3,000	3,127
Anthem Inc.	2.950%	12/1/22	10,553	10,756
Anthem Inc.	3.300%	1/15/23	14,034	14,414
Anthem Inc.	0.450%	3/15/23	3,902	3,890
Anthem Inc.	3.500%	8/15/24	19,160	20,235
Anthem Inc.	3.350%	12/1/24	11,417	12,063
Anthem Inc.	2.375%	1/15/25	10,725	11,038
Anthem Inc.	1.500%	3/15/26	7,950	7,939
AstraZeneca Finance LLC	0.700%	5/28/24	10,060	9,982
AstraZeneca Finance LLC	1.200%	5/28/26	23,373	23,087
AstraZeneca plc	0.300%	5/26/23	6,625	6,587
AstraZeneca plc	3.500%	8/17/23	7,396	7,715
AstraZeneca plc	3.375%	11/16/25	18,084	19,404
AstraZeneca plc	0.700%	4/8/26	10,494	10,150
Baxalta Inc.	3.600%	6/23/22	1,146	1,156
Baxalta Inc.	4.000%	6/23/25	10,500	11,311
⁴ Baxter International Inc.	0.868%	12/1/23	10,316	10,274
⁴ Baxter International Inc.	1.322%	11/29/24	11,640	11,630
Baxter International Inc.	2.600%	8/15/26	6,209	6,447
Becton Dickinson & Co.	3.363%	6/6/24	16,701	17,486
Becton Dickinson & Co.	3.734%	12/15/24	3,879	4,126
Biogen Inc.	4.050%	9/15/25	11,232	12,196
Boston Scientific Corp.	3.450%	3/1/24	11,452	11,979
Boston Scientific Corp.	3.850%	5/15/25	1,979	2,128
Boston Scientific Corp.	1.900%	6/1/25	11,301	11,444
Boston Scientific Corp.	3.750%	3/1/26	7,048	7,589
Bristol-Myers Squibb Co.	2.750%	2/15/23	9,500	9,702
Bristol-Myers Squibb Co.	3.250%	2/20/23	5,979	6,139
Bristol-Myers Squibb Co.	3.250%	11/1/23	3,725	3,889
Bristol-Myers Squibb Co.	0.537%	11/13/23	5,000	4,975
Bristol-Myers Squibb Co.	2.900%	7/26/24	31,522	32,953
Bristol-Myers Squibb Co.	3.875%	8/15/25	22,479	24,336
Bristol-Myers Squibb Co.	0.750%	11/13/25	11,238	10,988
Bristol-Myers Squibb Co.	3.200%	6/15/26	13,463	14,455
Cardinal Health Inc.	3.200%	3/15/23	4,569	4,687
Cardinal Health Inc.	3.079%	6/15/24	8,932	9,263
Cardinal Health Inc.	3.750%	9/15/25	2,463	2,642
² Cigna Corp.	3.000%	7/15/23	11,192	11,517

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Merck & Co. Inc.	2.750%	2/10/25	16,679	17,460
	Merck & Co. Inc.	0.750%	2/24/26	10,765	10,545
	Mylan Inc.	4.200%	11/29/23	7,328	7,685
	Novartis Capital Corp.	3.400%	5/6/24	18,131	19,132
	Novartis Capital Corp.	1.750%	2/14/25	9,001	9,141
	Novartis Capital Corp.	3.000%	11/20/25	6,637	7,034
2	PeaceHealth Obligated Group	1.375%	11/15/25	2,400	2,388
	PerkinElmer Inc.	0.550%	9/15/23	4,000	3,969
	PerkinElmer Inc.	0.850%	9/15/24	5,000	4,930
	Pfizer Inc.	3.000%	6/15/23	10,647	11,010
	Pfizer Inc.	3.200%	9/15/23	5,853	6,087
	Pfizer Inc.	2.950%	3/15/24	4,883	5,083
	Pfizer Inc.	3.400%	5/15/24	8,223	8,706
	Pfizer Inc.	0.800%	5/28/25	3,700	3,654
	Pfizer Inc.	2.750%	6/3/26	11,295	11,980
	Pfizer Inc.	3.000%	12/15/26	7,721	8,319
2	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	862	904
	Quest Diagnostics Inc.	4.250%	4/1/24	175	185
	Quest Diagnostics Inc.	3.500%	3/30/25	5,147	5,443
	Quest Diagnostics Inc.	3.450%	6/1/26	8,454	9,047
	Royalty Pharma plc	0.750%	9/2/23	8,883	8,826
	Royalty Pharma plc	1.200%	9/2/25	13,795	13,550
	Sanofi	3.375%	6/19/23	9,508	9,853
	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	20,829	21,417
	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	26,222	27,823
2	SSM Health Care Corp.	3.688%	6/1/23	4,250	4,384
	Stryker Corp.	0.600%	12/1/23	3,048	3,029
	Stryker Corp.	3.375%	5/15/24	5,940	6,212
	Stryker Corp.	1.150%	6/15/25	1,608	1,596
	Stryker Corp.	3.375%	11/1/25	7,067	7,529
	Stryker Corp.	3.500%	3/15/26	200	214
2	Sutter Health	1.321%	8/15/25	2,580	2,570
	Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	21,796	23,066
	Thermo Fisher Scientific Inc.	0.797%	10/18/23	9,000	8,971
	Thermo Fisher Scientific Inc.	1.215%	10/18/24	16,200	16,188
	Thermo Fisher Scientific Inc.	3.650%	12/15/25	3,714	3,988
	UnitedHealth Group Inc.	2.750%	2/15/23	6,792	6,914
	UnitedHealth Group Inc.	2.875%	3/15/23	12,289	12,616
	UnitedHealth Group Inc.	3.500%	6/15/23	8,581	8,914
	UnitedHealth Group Inc.	3.500%	2/15/24	4,131	4,350
	UnitedHealth Group Inc.	2.375%	8/15/24	5,014	5,192
	UnitedHealth Group Inc.	3.750%	7/15/25	15,811	17,153
	UnitedHealth Group Inc.	3.700%	12/15/25	6,025	6,563
	UnitedHealth Group Inc.	1.250%	1/15/26	469	467
	UnitedHealth Group Inc.	3.100%	3/15/26	3,000	3,207
	UnitedHealth Group Inc.	1.150%	5/15/26	13,796	13,654
2	UPMC	3.600%	4/3/25	4,150	4,390
	Utah Acquisition Sub Inc.	3.950%	6/15/26	23,250	25,077
	Viartis Inc.	1.650%	6/22/25	7,372	7,350
	Wyeth LLC	7.250%	3/1/23	1,000	1,070
	Wyeth LLC	6.450%	2/1/24	4,712	5,228
	Zimmer Biomet Holdings Inc.	1.450%	11/22/24	5,000	4,989
	Zimmer Biomet Holdings Inc.	3.050%	1/15/26	11,616	12,165

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Zoetis Inc.	3.250%	2/1/23	9,840	10,029
Zoetis Inc.	4.500%	11/13/25	1,328	1,463
				1,678,719
Industrials (1.8%)				
3M Co.	1.750%	2/14/23	85	86
2 3M Co.	2.250%	3/15/23	6,524	6,634
2 3M Co.	3.250%	2/14/24	14,525	15,191
3M Co.	2.000%	2/14/25	6,730	6,895
3M Co.	2.650%	4/15/25	4,850	5,062
2 3M Co.	3.000%	8/7/25	8,375	8,873
2 3M Co.	2.250%	9/19/26	2,674	2,768
Allegion US Holding Co. Inc.	3.200%	10/1/24	3,362	3,496
Amphenol Corp.	3.200%	4/1/24	3,030	3,152
Amphenol Corp.	2.050%	3/1/25	3,050	3,110
2 BNSF Funding Trust I	6.613%	12/15/55	3,689	4,168
Boeing Co.	1.167%	2/4/23	10,000	10,002
Boeing Co.	2.800%	3/1/23	7,346	7,484
Boeing Co.	4.508%	5/1/23	31,874	33,252
Boeing Co.	1.875%	6/15/23	8,040	8,104
Boeing Co.	1.950%	2/1/24	9,890	10,021
Boeing Co.	1.433%	2/4/24	22,200	22,176
Boeing Co.	2.800%	3/1/24	2,350	2,417
Boeing Co.	2.850%	10/30/24	6,325	6,533
Boeing Co.	4.875%	5/1/25	29,637	32,455
Boeing Co.	2.600%	10/30/25	4,884	5,010
Boeing Co.	2.750%	2/1/26	8,850	9,116
Boeing Co.	2.196%	2/4/26	49,662	49,654
Boeing Co.	3.100%	5/1/26	10,184	10,617
Boeing Co.	2.250%	6/15/26	12,091	12,159
Burlington Northern Santa Fe LLC	3.000%	3/15/23	10,662	10,895
Burlington Northern Santa Fe LLC	3.850%	9/1/23	8,343	8,689
Burlington Northern Santa Fe LLC	3.750%	4/1/24	5,620	5,919
Burlington Northern Santa Fe LLC	3.400%	9/1/24	1,863	1,966
Burlington Northern Santa Fe LLC	3.000%	4/1/25	9,056	9,520
Burlington Northern Santa Fe LLC	3.650%	9/1/25	4,869	5,243
Canadian National Railway Co.	2.750%	3/1/26	4,427	4,637
Canadian Pacific Railway Co.	1.350%	12/2/24	13,000	13,015
Canadian Pacific Railway Co.	2.900%	2/1/25	5,146	5,362
Canadian Pacific Railway Co.	1.750%	12/2/26	8,690	8,729
Carrier Global Corp.	2.242%	2/15/25	18,655	19,113
2 Caterpillar Financial Services Corp.	2.625%	3/1/23	1,600	1,636
2 Caterpillar Financial Services Corp.	3.450%	5/15/23	5,868	6,082
Caterpillar Financial Services Corp.	0.650%	7/7/23	8,205	8,202
2 Caterpillar Financial Services Corp.	0.450%	9/14/23	3,655	3,636
2 Caterpillar Financial Services Corp.	3.750%	11/24/23	8,811	9,296
2 Caterpillar Financial Services Corp.	3.650%	12/7/23	7,554	7,955
2 Caterpillar Financial Services Corp.	2.850%	5/17/24	4,342	4,532
2 Caterpillar Financial Services Corp.	3.300%	6/9/24	4,085	4,301
2 Caterpillar Financial Services Corp.	0.600%	9/13/24	4,065	4,016
2 Caterpillar Financial Services Corp.	2.150%	11/8/24	13,856	14,264
2 Caterpillar Financial Services Corp.	3.250%	12/1/24	8,203	8,704
2 Caterpillar Financial Services Corp.	1.450%	5/15/25	4,485	4,505
2 Caterpillar Financial Services Corp.	0.800%	11/13/25	5,205	5,105
Caterpillar Financial Services Corp.	0.900%	3/2/26	8,656	8,472
2 Caterpillar Financial Services Corp.	1.150%	9/14/26	4,500	4,442

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Caterpillar Inc.	3.400%	5/15/24	16,287	17,124
	CNH Industrial Capital LLC	1.950%	7/2/23	6,458	6,542
	CNH Industrial Capital LLC	4.200%	1/15/24	6,939	7,333
	CNH Industrial Capital LLC	1.875%	1/15/26	4,370	4,385
	CNH Industrial NV	4.500%	8/15/23	6,178	6,496
2	Continental Airlines Pass-Through Trust Class A Series 2007-1	5.983%	4/19/22	379	382
2	Continental Airlines Pass-Through Trust Class A Series 2012-2	4.000%	10/29/24	4,224	4,387
	Crane Co.	4.450%	12/15/23	2,500	2,636
	CSX Corp.	3.400%	8/1/24	5,119	5,388
	CSX Corp.	3.350%	11/1/25	8,285	8,840
	CSX Corp.	2.600%	11/1/26	5,000	5,211
	Cummins Inc.	3.650%	10/1/23	6,221	6,485
	Cummins Inc.	0.750%	9/1/25	2,396	2,353
	Deere & Co.	2.750%	4/15/25	7,514	7,855
4	Delta Air Lines Inc.	7.000%	5/1/25	5,843	6,686
4	Delta Air Lines Inc.	4.500%	10/20/25	3,600	3,787
2	Delta Air Lines Pass-Through Trust Class AA Series 2019-1	3.204%	4/25/24	2,900	2,991
	Dover Corp.	3.150%	11/15/25	3,871	4,092
	Emerson Electric Co.	2.625%	2/15/23	25	25
	Emerson Electric Co.	3.150%	6/1/25	1,079	1,139
	Emerson Electric Co.	0.875%	10/15/26	3,700	3,601
	FedEx Corp.	3.250%	4/1/26	1,065	1,139
	Fortive Corp.	3.150%	6/15/26	5,128	5,438
	General Dynamics Corp.	3.375%	5/15/23	10,491	10,857
	General Dynamics Corp.	1.875%	8/15/23	5,756	5,848
	General Dynamics Corp.	2.375%	11/15/24	6,170	6,381
	General Dynamics Corp.	3.250%	4/1/25	5,000	5,296
	General Dynamics Corp.	3.500%	5/15/25	2,089	2,236
	General Electric Co.	2.700%	10/9/22	1,075	1,091
2	General Electric Co.	3.100%	1/9/23	18,025	18,424
	Honeywell International Inc.	2.300%	8/15/24	10,070	10,393
	Honeywell International Inc.	1.350%	6/1/25	14,319	14,373
	Honeywell International Inc.	2.500%	11/1/26	11,368	11,898
4	Huntington Ingalls Industries Inc.	0.670%	8/16/23	2,000	1,983
	Huntington Ingalls Industries Inc.	3.844%	5/1/25	5,650	5,993
	Illinois Tool Works Inc.	3.500%	3/1/24	5,378	5,635
	Illinois Tool Works Inc.	2.650%	11/15/26	8,016	8,429
	JB Hunt Transport Services Inc.	3.875%	3/1/26	5,498	5,984
2	John Deere Capital Corp.	2.700%	1/6/23	7,650	7,807
	John Deere Capital Corp.	2.800%	1/27/23	5,900	6,032
2	John Deere Capital Corp.	2.800%	3/6/23	10,679	10,951
2	John Deere Capital Corp.	1.200%	4/6/23	2,300	2,313
2	John Deere Capital Corp.	3.450%	6/7/23	5,165	5,359
2	John Deere Capital Corp.	0.700%	7/5/23	5,713	5,711
2	John Deere Capital Corp.	0.400%	10/10/23	5,020	4,992
	John Deere Capital Corp.	3.650%	10/12/23	7,657	8,038
2	John Deere Capital Corp.	3.450%	1/10/24	2,025	2,127
2	John Deere Capital Corp.	0.450%	1/17/24	6,025	5,965
2	John Deere Capital Corp.	2.600%	3/7/24	5,520	5,712
2	John Deere Capital Corp.	0.450%	6/7/24	6,453	6,369
2	John Deere Capital Corp.	3.350%	6/12/24	547	578
2	John Deere Capital Corp.	2.650%	6/24/24	9,852	10,229

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	John Deere Capital Corp.	0.625%	9/10/24	5,660	5,602
2	John Deere Capital Corp.	2.050%	1/9/25	7,929	8,158
2	John Deere Capital Corp.	0.700%	1/15/26	8,370	8,141
2	John Deere Capital Corp.	1.050%	6/17/26	5,150	5,064
2	John Deere Capital Corp.	2.250%	9/14/26	4,379	4,534
2	John Deere Capital Corp.	1.300%	10/13/26	7,255	7,179
2	Johnson Controls International plc	3.900%	2/14/26	2,902	3,141
2	Kansas City Southern	3.000%	5/15/23	3,497	3,580
	Keysight Technologies Inc.	4.550%	10/30/24	5,234	5,664
	L3Harris Technologies Inc.	3.850%	6/15/23	9,439	9,808
	L3Harris Technologies Inc.	3.950%	5/28/24	1,305	1,377
	L3Harris Technologies Inc.	3.832%	4/27/25	5,500	5,871
	Lennox International Inc.	3.000%	11/15/23	2,000	2,059
	Lennox International Inc.	1.350%	8/1/25	3,773	3,730
	Lockheed Martin Corp.	3.100%	1/15/23	9,794	10,004
	Lockheed Martin Corp.	2.900%	3/1/25	2,651	2,777
	Lockheed Martin Corp.	3.550%	1/15/26	18,894	20,480
	Norfolk Southern Corp.	2.903%	2/15/23	5,234	5,323
	Norfolk Southern Corp.	3.850%	1/15/24	2,086	2,186
	Norfolk Southern Corp.	3.650%	8/1/25	772	826
	Norfolk Southern Corp.	2.900%	6/15/26	7,418	7,824
	Northrop Grumman Corp.	3.250%	8/1/23	12,262	12,705
	Northrop Grumman Corp.	2.930%	1/15/25	7,166	7,479
	Otis Worldwide Corp.	2.056%	4/5/25	17,778	18,118
2	PACCAR Financial Corp.	2.650%	4/6/23	2,075	2,124
2	PACCAR Financial Corp.	0.800%	6/8/23	4,375	4,375
	PACCAR Financial Corp.	3.400%	8/9/23	4,428	4,609
2	PACCAR Financial Corp.	0.350%	8/11/23	2,425	2,406
2	PACCAR Financial Corp.	0.350%	2/2/24	3,483	3,438
2	PACCAR Financial Corp.	2.150%	8/15/24	2,150	2,204
2	PACCAR Financial Corp.	0.900%	11/8/24	1,057	1,050
2	PACCAR Financial Corp.	1.800%	2/6/25	3,630	3,687
	Parker-Hannifin Corp.	2.700%	6/14/24	11,559	11,945
2	Parker-Hannifin Corp.	3.300%	11/21/24	9,345	9,804
	Precision Castparts Corp.	2.500%	1/15/23	8,298	8,427
	Precision Castparts Corp.	3.250%	6/15/25	3,648	3,876
	Raytheon Technologies Corp.	3.700%	12/15/23	3,827	4,000
	Raytheon Technologies Corp.	3.200%	3/15/24	9,700	10,097
	Raytheon Technologies Corp.	3.950%	8/16/25	16,473	17,859
	Republic Services Inc.	4.750%	5/15/23	3,535	3,687
	Republic Services Inc.	2.500%	8/15/24	5,205	5,357
	Republic Services Inc.	3.200%	3/15/25	7,454	7,814
	Republic Services Inc.	0.875%	11/15/25	4,048	3,933
	Republic Services Inc.	2.900%	7/1/26	7,238	7,576
	Rockwell Automation Inc.	0.350%	8/15/23	4,000	3,977
	Rockwell Automation Inc.	2.875%	3/1/25	351	367
2	Ryder System Inc.	3.400%	3/1/23	10,307	10,585
2	Ryder System Inc.	3.750%	6/9/23	5,875	6,094
2	Ryder System Inc.	3.875%	12/1/23	1,515	1,592
2	Ryder System Inc.	3.650%	3/18/24	5,802	6,107
2	Ryder System Inc.	2.500%	9/1/24	4,689	4,827
2	Ryder System Inc.	4.625%	6/1/25	6,675	7,318
2	Ryder System Inc.	3.350%	9/1/25	782	828
2	Ryder System Inc.	1.750%	9/1/26	3,200	3,187
	Southwest Airlines Co.	4.750%	5/4/23	7,375	7,726

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Southwest Airlines Co.	5.250%	5/4/25	18,997	21,104
Teledyne Technologies Inc.	0.650%	4/1/23	4,410	4,389
Teledyne Technologies Inc.	0.950%	4/1/24	7,660	7,584
Teledyne Technologies Inc.	1.600%	4/1/26	7,333	7,263
Textron Inc.	4.300%	3/1/24	1,650	1,743
Textron Inc.	3.875%	3/1/25	4,084	4,356
Textron Inc.	4.000%	3/15/26	3,000	3,245
Timken Co.	3.875%	9/1/24	275	289
Trane Technologies Global Holding Co. Ltd.	4.250%	6/15/23	8,751	9,160
Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	4,935	5,223
Trimble Inc.	4.150%	6/15/23	2,625	2,731
Trimble Inc.	4.750%	12/1/24	3,532	3,827
Tyco Electronics Group SA	3.450%	8/1/24	2,200	2,306
Tyco Electronics Group SA	3.700%	2/15/26	2,700	2,906
Union Pacific Corp.	2.950%	1/15/23	2,250	2,290
Union Pacific Corp.	2.750%	4/15/23	1,775	1,812
Union Pacific Corp.	3.500%	6/8/23	6,460	6,693
Union Pacific Corp.	3.646%	2/15/24	3,147	3,297
Union Pacific Corp.	3.150%	3/1/24	9,626	10,061
Union Pacific Corp.	3.750%	3/15/24	3,545	3,727
Union Pacific Corp.	3.250%	1/15/25	5,864	6,180
Union Pacific Corp.	3.750%	7/15/25	2,908	3,139
Union Pacific Corp.	3.250%	8/15/25	3,693	3,921
Union Pacific Corp.	2.750%	3/1/26	3,097	3,249
² United Airlines Pass-Through Trust Class A Series 2012-1	4.150%	4/11/24	3,417	3,535
² United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	525	550
² United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/1/26	2,882	3,016
² United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	4,661	4,845
² United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	6,645	6,918
United Parcel Service Inc.	2.500%	4/1/23	12,010	12,259
United Parcel Service Inc.	2.200%	9/1/24	6,083	6,262
United Parcel Service Inc.	2.800%	11/15/24	2,749	2,876
United Parcel Service Inc.	3.900%	4/1/25	3,411	3,685
United Parcel Service Inc.	2.400%	11/15/26	4,505	4,692
⁴ Vontier Corp.	1.800%	4/1/26	4,572	4,493
Waste Management Inc.	2.400%	5/15/23	5,604	5,704
Waste Management Inc.	0.750%	11/15/25	4,933	4,810
Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	6,300	6,678
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	4,853	5,065
Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	6,635	7,039
WW Grainger Inc.	1.850%	2/15/25	4,375	4,452
Xylem Inc.	3.250%	11/1/26	2,046	2,192
				1,320,062

Materials (0.4%)

Air Products and Chemicals Inc.	3.350%	7/31/24	4,510	4,746
Air Products and Chemicals Inc.	1.500%	10/15/25	4,509	4,531
Albemarle Corp.	4.150%	12/1/24	3,098	3,319
ArcelorMittal SA	4.550%	3/11/26	3,460	3,795
Berry Global Inc.	0.950%	2/15/24	7,850	7,770
Berry Global Inc.	1.570%	1/15/26	14,011	13,713
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	7,293	7,670
Carlisle Cos. Inc.	3.500%	12/1/24	1,022	1,078
Celanese US Holdings LLC	3.500%	5/8/24	4,007	4,186
Celanese US Holdings LLC	1.400%	8/5/26	3,410	3,326
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	3,700	3,931

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CF Industries Inc.	3.450%	6/1/23	3,280	3,381
Dow Chemical Co.	4.550%	11/30/25	269	296
Dow Chemical Co.	3.625%	5/15/26	4,655	5,017
DuPont de Nemours Inc.	4.205%	11/15/23	20,141	21,298
DuPont de Nemours Inc.	4.493%	11/15/25	12,550	13,867
Eastman Chemical Co.	3.800%	3/15/25	6,237	6,662
Ecolab Inc.	0.900%	12/15/23	3,000	3,004
Ecolab Inc.	2.700%	11/1/26	7,298	7,678
Ecolab Inc.	1.650%	2/1/27	2,000	2,010
El du Pont de Nemours & Co.	1.700%	7/15/25	4,314	4,354
Fibria Overseas Finance Ltd.	4.000%	1/14/25	2,691	2,826
FMC Corp.	4.100%	2/1/24	150	158
FMC Corp.	3.200%	10/1/26	4,450	4,710
Georgia-Pacific LLC	8.000%	1/15/24	7,332	8,341
4 Georgia-Pacific LLC	0.625%	5/15/24	3,000	2,961
4 Georgia-Pacific LLC	1.750%	9/30/25	4,750	4,774
International Flavors & Fragrances Inc.	3.200%	5/1/23	1,075	1,099
Kinross Gold Corp.	5.950%	3/15/24	3,900	4,232
Linde Inc.	2.700%	2/21/23	2,660	2,707
Linde Inc.	2.650%	2/5/25	1,861	1,934
Linde Inc.	3.200%	1/30/26	5,846	6,234
LYB International Finance BV	4.000%	7/15/23	789	824
LYB International Finance III LLC	1.250%	10/1/25	4,297	4,234
LyondellBasell Industries NV	5.750%	4/15/24	5,780	6,295
Martin Marietta Materials Inc.	0.650%	7/15/23	1,500	1,495
Martin Marietta Materials Inc.	4.250%	7/2/24	1,950	2,080
Mosaic Co.	4.250%	11/15/23	6,850	7,202
NewMarket Corp.	4.100%	12/15/22	1,975	2,034
Nucor Corp.	4.000%	8/1/23	5,949	6,204
Nucor Corp.	2.000%	6/1/25	7,842	8,002
Nutrien Ltd.	1.900%	5/13/23	3,400	3,443
Nutrien Ltd.	3.000%	4/1/25	4,453	4,643
Nutrien Ltd.	4.000%	12/15/26	4,000	4,386
Packaging Corp. of America	3.650%	9/15/24	1,618	1,710
PPG Industries Inc.	2.400%	8/15/24	2,100	2,163
PPG Industries Inc.	1.200%	3/15/26	5,569	5,453
Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,500	2,465
Sherwin-Williams Co.	3.125%	6/1/24	9,241	9,656
Sherwin-Williams Co.	3.450%	8/1/25	4,165	4,433
Sherwin-Williams Co.	3.950%	1/15/26	3,774	4,102
Southern Copper Corp.	3.875%	4/23/25	4,700	5,032
Steel Dynamics Inc.	2.800%	12/15/24	3,087	3,204
Steel Dynamics Inc.	2.400%	6/15/25	9,173	9,411
Vale Overseas Ltd.	6.250%	8/10/26	16,155	18,755
Vulcan Materials Co.	4.500%	4/1/25	2,452	2,659
Westlake Chemical Corp.	3.600%	8/15/26	8,478	9,099
WestRock RKT LLC	4.000%	3/1/23	400	411
WRKCo Inc.	3.000%	9/15/24	6,866	7,162
WRKCo Inc.	3.750%	3/15/25	6,029	6,434
WRKCo Inc.	4.650%	3/15/26	8,407	9,384
				317,983
Real Estate (0.9%)				
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	14,427	15,337
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	3,791	4,112

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Campus Communities Operating Partnership LP	3.750%	4/15/23	2,784	2,861
American Campus Communities Operating Partnership LP	4.125%	7/1/24	3,950	4,222
American Campus Communities Operating Partnership LP	3.300%	7/15/26	1,525	1,617
American Tower Corp.	3.500%	1/31/23	10,521	10,806
American Tower Corp.	3.000%	6/15/23	8,215	8,447
American Tower Corp.	0.600%	1/15/24	2,225	2,202
American Tower Corp.	5.000%	2/15/24	9,331	10,045
American Tower Corp.	3.375%	5/15/24	10,250	10,713
American Tower Corp.	2.950%	1/15/25	5,238	5,447
American Tower Corp.	2.400%	3/15/25	9,638	9,900
American Tower Corp.	4.000%	6/1/25	7,435	7,959
American Tower Corp.	1.300%	9/15/25	168	166
American Tower Corp.	4.400%	2/15/26	5,265	5,757
American Tower Corp.	1.600%	4/15/26	7,165	7,110
American Tower Corp.	1.450%	9/15/26	3,445	3,377
American Tower Corp.	3.375%	10/15/26	9,100	9,668
² AvalonBay Communities Inc.	4.200%	12/15/23	5,316	5,608
² AvalonBay Communities Inc.	3.500%	11/15/24	2,373	2,511
² AvalonBay Communities Inc.	3.450%	6/1/25	4,861	5,167
² AvalonBay Communities Inc.	3.500%	11/15/25	3,909	4,192
² AvalonBay Communities Inc.	2.900%	10/15/26	3,219	3,389
Boston Properties LP	3.125%	9/1/23	4,195	4,320
Boston Properties LP	3.800%	2/1/24	6,177	6,460
Boston Properties LP	3.200%	1/15/25	9,225	9,663
Boston Properties LP	2.750%	10/1/26	8,839	9,205
Brandywine Operating Partnership LP	3.950%	2/15/23	6,575	6,735
Brandywine Operating Partnership LP	4.100%	10/1/24	1,283	1,355
Brixmor Operating Partnership LP	3.650%	6/15/24	5,050	5,298
Brixmor Operating Partnership LP	3.850%	2/1/25	5,492	5,811
Camden Property Trust	2.950%	12/15/22	4,325	4,393
CBRE Services Inc.	4.875%	3/1/26	4,750	5,317
CC Holdings GS V LLC	3.849%	4/15/23	6,846	7,085
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	4,386	4,758
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	1,621	1,764
Corporate Office Properties LP	2.250%	3/15/26	1,809	1,828
Crown Castle International Corp.	3.200%	9/1/24	10,540	11,017
Crown Castle International Corp.	1.350%	7/15/25	9,755	9,646
Crown Castle International Corp.	4.450%	2/15/26	8,766	9,599
Crown Castle International Corp.	3.700%	6/15/26	7,780	8,346
Crown Castle International Corp.	1.050%	7/15/26	8,188	7,920
CubeSmart LP	4.000%	11/15/25	550	592
CubeSmart LP	3.125%	9/1/26	3,385	3,554
CyrusOne LP	2.900%	11/15/24	4,576	4,733
Digital Realty Trust LP	4.750%	10/1/25	3,780	4,190
Duke Realty LP	3.750%	12/1/24	905	960
EPR Properties	4.500%	4/1/25	819	872
Equinix Inc.	2.625%	11/18/24	11,042	11,391
Equinix Inc.	1.250%	7/15/25	2,900	2,850
Equinix Inc.	1.000%	9/15/25	6,525	6,350
Equinix Inc.	1.450%	5/15/26	4,893	4,802
Equinix Inc.	2.900%	11/18/26	4,853	5,045
ERP Operating LP	3.000%	4/15/23	5,398	5,525

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
ERP Operating LP	3.375%	6/1/25	3,550	3,762
ERP Operating LP	2.850%	11/1/26	3,173	3,331
Essex Portfolio LP	3.250%	5/1/23	2,756	2,823
Essex Portfolio LP	3.875%	5/1/24	6,270	6,601
Essex Portfolio LP	3.500%	4/1/25	8,212	8,675
Essex Portfolio LP	3.375%	4/15/26	3,850	4,074
Federal Realty Investment Trust	3.950%	1/15/24	4,662	4,885
GLP Capital LP	5.375%	11/1/23	4,550	4,832
GLP Capital LP	3.350%	9/1/24	4,150	4,303
GLP Capital LP	5.250%	6/1/25	7,299	8,020
GLP Capital LP	5.375%	4/15/26	8,203	9,162
Healthcare Trust of America Holdings LP	3.500%	8/1/26	4,883	5,218
Healthpeak Properties Inc.	3.400%	2/1/25	3,188	3,352
Healthpeak Properties Inc.	4.000%	6/1/25	3,575	3,849
Healthpeak Properties Inc.	3.250%	7/15/26	3,696	3,928
Host Hotels & Resorts LP	3.875%	4/1/24	1,792	1,875
² Host Hotels & Resorts LP	4.000%	6/15/25	2,045	2,170
² Host Hotels & Resorts LP	4.500%	2/1/26	3,640	3,915
Kilroy Realty LP	3.450%	12/15/24	4,644	4,873
Kilroy Realty LP	4.375%	10/1/25	2,403	2,616
Kimco Realty Corp.	3.500%	4/15/23	1,250	1,282
Kimco Realty Corp.	3.125%	6/1/23	2,660	2,727
Kimco Realty Corp.	2.700%	3/1/24	593	609
Kimco Realty Corp.	3.300%	2/1/25	4,376	4,600
Kimco Realty Corp.	3.850%	6/1/25	2,500	2,634
Kimco Realty Corp.	2.800%	10/1/26	5,070	5,282
Kite Realty Group LP	4.000%	10/1/26	2,577	2,746
Kite Realty Group Trust	4.000%	3/15/25	500	524
Life Storage LP	3.500%	7/1/26	2,853	3,055
Mid-America Apartments LP	4.300%	10/15/23	2,855	2,991
Mid-America Apartments LP	3.750%	6/15/24	5,750	6,055
Mid-America Apartments LP	4.000%	11/15/25	1,359	1,471
Mid-America Apartments LP	1.100%	9/15/26	1,345	1,301
National Retail Properties Inc.	3.900%	6/15/24	1,825	1,929
National Retail Properties Inc.	4.000%	11/15/25	55	60
National Retail Properties Inc.	3.600%	12/15/26	6,526	6,982
Office Properties Income Trust	4.250%	5/15/24	4,233	4,417
Office Properties Income Trust	4.500%	2/1/25	5,275	5,566
Office Properties Income Trust	2.650%	6/15/26	1,931	1,919
Omega Healthcare Investors Inc.	4.375%	8/1/23	5,622	5,861
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,755	5,078
Omega Healthcare Investors Inc.	4.500%	1/15/25	4,085	4,369
Omega Healthcare Investors Inc.	5.250%	1/15/26	9,027	10,079
Piedmont Operating Partnership LP	3.400%	6/1/23	5,305	5,438
Piedmont Operating Partnership LP	4.450%	3/15/24	2,660	2,797
Prologis LP	3.250%	10/1/26	5,828	6,230
Public Storage	0.875%	2/15/26	1,023	999
Public Storage	1.500%	11/9/26	1,000	1,000
Realty Income Corp.	4.600%	2/6/24	8,141	8,656
Realty Income Corp.	3.875%	7/15/24	3,125	3,312
Realty Income Corp.	3.875%	4/15/25	2,270	2,445
Realty Income Corp.	4.625%	11/1/25	4,047	4,489
Realty Income Corp.	0.750%	3/15/26	6,794	6,549
Realty Income Corp.	4.875%	6/1/26	2,976	3,355
Realty Income Corp.	4.125%	10/15/26	6,212	6,864

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sabra Health Care LP	5.125%	8/15/26	5,497	6,056
Simon Property Group LP	2.750%	6/1/23	5,398	5,515
Simon Property Group LP	2.000%	9/13/24	10,386	10,576
Simon Property Group LP	3.375%	10/1/24	17,193	18,089
Simon Property Group LP	3.500%	9/1/25	10,255	10,939
Simon Property Group LP	3.300%	1/15/26	3,369	3,575
Simon Property Group LP	3.250%	11/30/26	2,300	2,464
SITE Centers Corp.	3.625%	2/1/25	3,902	4,087
SL Green Realty Corp.	4.500%	12/1/22	1,525	1,560
Tanger Properties LP	3.125%	9/1/26	3,446	3,560
2 UDR Inc.	2.950%	9/1/26	2,647	2,754
Ventas Realty LP	3.500%	4/15/24	4,030	4,221
Ventas Realty LP	3.750%	5/1/24	925	969
Ventas Realty LP	2.650%	1/15/25	5,453	5,634
Ventas Realty LP	3.500%	2/1/25	7,913	8,348
Ventas Realty LP	4.125%	1/15/26	250	271
Ventas Realty LP	3.250%	10/15/26	6,867	7,272
Vornado Realty LP	3.500%	1/15/25	3,244	3,402
Vornado Realty LP	2.150%	6/1/26	5,717	5,729
Welltower Inc.	4.500%	1/15/24	4,975	5,264
Welltower Inc.	3.625%	3/15/24	11,539	12,136
Welltower Inc.	4.000%	6/1/25	26,337	28,383
Weyerhaeuser Co.	8.500%	1/15/25	1,550	1,868
WP Carey Inc.	4.600%	4/1/24	1,616	1,718
WP Carey Inc.	4.000%	2/1/25	1,906	2,032
WP Carey Inc.	4.250%	10/1/26	2,319	2,541

696,895

Technology (2.4%)

Adobe Inc.	1.700%	2/1/23	8,040	8,131
Adobe Inc.	1.900%	2/1/25	10,254	10,505
Adobe Inc.	3.250%	2/1/25	6,833	7,231
Altera Corp.	4.100%	11/15/23	3,947	4,171
Analog Devices Inc.	2.950%	4/1/25	930	977
Analog Devices Inc.	3.500%	12/5/26	6,439	7,026
Apple Inc.	2.400%	1/13/23	1,450	1,475
Apple Inc.	2.850%	2/23/23	15,031	15,365
Apple Inc.	2.400%	5/3/23	43,497	44,517
Apple Inc.	0.750%	5/11/23	21,455	21,533
Apple Inc.	3.000%	2/9/24	18,253	19,017
Apple Inc.	3.450%	5/6/24	23,862	25,239
Apple Inc.	2.850%	5/11/24	22,284	23,225
Apple Inc.	1.800%	9/11/24	10,469	10,693
Apple Inc.	2.750%	1/13/25	16,936	17,706
Apple Inc.	2.500%	2/9/25	16,963	17,653
Apple Inc.	1.125%	5/11/25	23,336	23,286
Apple Inc.	3.200%	5/13/25	8,638	9,193
Apple Inc.	0.550%	8/20/25	13,155	12,840
Apple Inc.	0.700%	2/8/26	20,973	20,487
Apple Inc.	3.250%	2/23/26	39,091	41,826
Apple Inc.	2.450%	8/4/26	21,570	22,531
Apple Inc.	2.050%	9/11/26	16,175	16,631
Applied Materials Inc.	3.900%	10/1/25	4,948	5,382
Arrow Electronics Inc.	4.500%	3/1/23	1,649	1,697
Arrow Electronics Inc.	3.250%	9/8/24	5,440	5,674
Arrow Electronics Inc.	4.000%	4/1/25	3,038	3,239

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Autodesk Inc.	3.600%	12/15/22	200	204
Autodesk Inc.	4.375%	6/15/25	2,311	2,515
Automatic Data Processing Inc.	3.375%	9/15/25	7,712	8,282
Avnet Inc.	4.875%	12/1/22	2,825	2,925
Avnet Inc.	4.625%	4/15/26	5,085	5,575
Block Financial LLC	5.250%	10/1/25	2,247	2,495
Broadcom Inc.	2.250%	11/15/23	4,000	4,079
Broadcom Inc.	3.625%	10/15/24	12,710	13,446
Broadcom Inc.	4.700%	4/15/25	10,000	10,936
Broadcom Inc.	3.150%	11/15/25	8,696	9,130
Broadcom Inc.	4.250%	4/15/26	10,250	11,206
Broadcom Inc.	3.459%	9/15/26	14,795	15,761
Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,470	4,767
Cadence Design Systems Inc.	4.375%	10/15/24	2,626	2,823
CDW LLC	5.500%	12/1/24	1,050	1,149
CDW LLC	4.125%	5/1/25	2,700	2,775
4 CGI Inc.	1.450%	9/14/26	5,300	5,187
Cisco Systems Inc.	2.600%	2/28/23	5,895	6,028
Cisco Systems Inc.	2.200%	9/20/23	2,274	2,328
Cisco Systems Inc.	3.625%	3/4/24	7,432	7,885
Cisco Systems Inc.	2.950%	2/28/26	7,092	7,555
Cisco Systems Inc.	2.500%	9/20/26	7,608	8,007
Citrix Systems Inc.	1.250%	3/1/26	7,200	7,005
Dell International LLC	5.450%	6/15/23	7,455	7,873
Dell International LLC	4.000%	7/15/24	6,884	7,310
Dell International LLC	5.850%	7/15/25	16,181	18,354
Dell International LLC	6.020%	6/15/26	38,916	45,094
Dell International LLC	4.900%	10/1/26	18,773	21,163
DXC Technology Co.	1.800%	9/15/26	6,361	6,300
Equifax Inc.	3.300%	12/15/22	6,252	6,363
Equifax Inc.	3.950%	6/15/23	1,009	1,049
Equifax Inc.	2.600%	12/1/24	5,337	5,523
Equifax Inc.	2.600%	12/15/25	5,438	5,631
Fidelity National Information Services Inc.	0.375%	3/1/23	8,327	8,287
Fidelity National Information Services Inc.	0.600%	3/1/24	6,609	6,513
Fidelity National Information Services Inc.	1.150%	3/1/26	12,737	12,427
Fiserv Inc.	3.800%	10/1/23	16,804	17,574
Fiserv Inc.	2.750%	7/1/24	21,841	22,589
Fiserv Inc.	3.850%	6/1/25	3,844	4,110
Fiserv Inc.	3.200%	7/1/26	17,864	18,909
Flex Ltd.	5.000%	2/15/23	4,507	4,701
Flex Ltd.	4.750%	6/15/25	1,450	1,581
Flex Ltd.	3.750%	2/1/26	3,910	4,179
Fortinet Inc.	1.000%	3/15/26	4,390	4,255
Global Payments Inc.	3.750%	6/1/23	6,220	6,410
Global Payments Inc.	4.000%	6/1/23	10,194	10,594
Global Payments Inc.	1.500%	11/15/24	4,000	4,001
Global Payments Inc.	2.650%	2/15/25	12,217	12,565
Global Payments Inc.	1.200%	3/1/26	7,554	7,350
Global Payments Inc.	4.800%	4/1/26	5,841	6,486
4 GXO Logistics Inc.	1.650%	7/15/26	4,265	4,174
Harman International Industries Inc.	4.150%	5/15/25	2,832	3,045
Hewlett Packard Enterprise Co.	2.250%	4/1/23	6,674	6,778
Hewlett Packard Enterprise Co.	4.450%	10/2/23	13,824	14,593
Hewlett Packard Enterprise Co.	1.450%	4/1/24	5,524	5,557

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Hewlett Packard Enterprise Co.	4.900%	10/15/25	18,021	19,999
	Hewlett Packard Enterprise Co.	1.750%	4/1/26	6,725	6,726
	HP Inc.	2.200%	6/17/25	16,551	16,919
4	HP Inc.	1.450%	6/17/26	10,233	10,069
	Hubbell Inc.	3.350%	3/1/26	1,120	1,186
	IHS Markit Ltd.	4.125%	8/1/23	1,565	1,634
	IHS Markit Ltd.	3.625%	5/1/24	2,500	2,621
	Intel Corp.	2.700%	12/15/22	14,103	14,395
	Intel Corp.	2.875%	5/11/24	6,870	7,151
	Intel Corp.	3.400%	3/25/25	11,300	12,030
	Intel Corp.	3.700%	7/29/25	18,504	19,957
	Intel Corp.	2.600%	5/19/26	8,629	9,058
	International Business Machines Corp.	3.375%	8/1/23	10,339	10,749
	International Business Machines Corp.	3.625%	2/12/24	11,870	12,509
	International Business Machines Corp.	3.000%	5/15/24	25,441	26,573
	International Business Machines Corp.	7.000%	10/30/25	7,825	9,433
	International Business Machines Corp.	3.450%	2/19/26	11,290	12,108
	International Business Machines Corp.	3.300%	5/15/26	21,244	22,739
	Intuit Inc.	0.650%	7/15/23	6,124	6,109
	Intuit Inc.	0.950%	7/15/25	2,452	2,419
2	J Paul Getty Trust	0.391%	1/1/24	2,625	2,597
	Juniper Networks Inc.	1.200%	12/10/25	4,100	4,038
	KLA Corp.	4.650%	11/1/24	12,973	14,066
4	Kyndryl Holdings Inc.	2.050%	10/15/26	2,565	2,501
	Lam Research Corp.	3.800%	3/15/25	3,334	3,571
	Lam Research Corp.	3.750%	3/15/26	7,656	8,348
	Legrand France SA	8.500%	2/15/25	3,443	4,153
	Leidos Inc.	2.950%	5/15/23	4,303	4,406
	Leidos Inc.	3.625%	5/15/25	4,502	4,780
2	Marvell Technology Inc.	4.200%	6/22/23	5,435	5,652
	Marvell Technology Inc.	1.650%	4/15/26	2,654	2,625
	Microchip Technology Inc.	4.333%	6/1/23	11,739	12,239
	Microchip Technology Inc.	4.250%	9/1/25	8,301	8,622
	Micron Technology Inc.	4.975%	2/6/26	620	691
	Microsoft Corp.	2.375%	5/1/23	11,907	12,131
	Microsoft Corp.	2.000%	8/8/23	11,539	11,758
	Microsoft Corp.	3.625%	12/15/23	8,447	8,880
	Microsoft Corp.	2.875%	2/6/24	22,282	23,183
	Microsoft Corp.	2.700%	2/12/25	22,813	23,859
	Microsoft Corp.	3.125%	11/3/25	26,287	28,025
	Microsoft Corp.	2.400%	8/8/26	36,405	38,100
	Moody's Corp.	2.625%	1/15/23	6,471	6,579
	Moody's Corp.	4.875%	2/15/24	2,464	2,636
	Moody's Corp.	3.750%	3/24/25	6,725	7,187
	Motorola Solutions Inc.	4.000%	9/1/24	5,469	5,831
	NetApp Inc.	3.300%	9/29/24	4,300	4,507
	NetApp Inc.	1.875%	6/22/25	5,681	5,743
	NVIDIA Corp.	0.309%	6/15/23	10,000	9,941
	NVIDIA Corp.	0.584%	6/14/24	11,318	11,217
	NVIDIA Corp.	3.200%	9/16/26	8,127	8,747
4	NXP BV	4.875%	3/1/24	7,322	7,865
4	NXP BV	2.700%	5/1/25	4,265	4,406
4	NXP BV	5.350%	3/1/26	4,563	5,156
4	NXP BV	3.875%	6/18/26	7,634	8,234
	Oracle Corp.	2.625%	2/15/23	15,316	15,587

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oracle Corp.	3.625%	7/15/23	5,347	5,550
Oracle Corp.	2.400%	9/15/23	19,315	19,697
Oracle Corp.	3.400%	7/8/24	16,854	17,637
Oracle Corp.	2.950%	11/15/24	12,359	12,856
Oracle Corp.	2.500%	4/1/25	30,267	31,002
Oracle Corp.	2.950%	5/15/25	23,312	24,194
Oracle Corp.	1.650%	3/25/26	24,699	24,494
Oracle Corp.	2.650%	7/15/26	28,054	28,861
PayPal Holdings Inc.	1.350%	6/1/23	10,491	10,579
PayPal Holdings Inc.	2.400%	10/1/24	9,558	9,890
PayPal Holdings Inc.	1.650%	6/1/25	7,245	7,334
PayPal Holdings Inc.	2.650%	10/1/26	11,820	12,433
4 Qorvo Inc.	1.750%	12/15/24	3,990	3,993
QUALCOMM Inc.	2.600%	1/30/23	6,693	6,823
QUALCOMM Inc.	2.900%	5/20/24	5,959	6,210
QUALCOMM Inc.	3.450%	5/20/25	12,936	13,779
RELX Capital Inc.	3.500%	3/16/23	6,099	6,280
Roper Technologies Inc.	3.650%	9/15/23	4,112	4,286
Roper Technologies Inc.	2.350%	9/15/24	4,215	4,329
Roper Technologies Inc.	1.000%	9/15/25	9,309	9,100
Roper Technologies Inc.	3.850%	12/15/25	1,900	2,046
Roper Technologies Inc.	3.800%	12/15/26	1,238	1,359
S&P Global Inc.	4.000%	6/15/25	5,545	6,010
salesforce.com Inc.	3.250%	4/11/23	9,216	9,506
Skyworks Solutions Inc.	1.800%	6/1/26	6,470	6,409
4 TD SYNnex Corp.	1.250%	8/9/24	6,286	6,214
4 TD SYNnex Corp.	1.750%	8/9/26	5,092	4,973
Texas Instruments Inc.	2.625%	5/15/24	2,400	2,485
Texas Instruments Inc.	1.375%	3/12/25	17,330	17,420
Texas Instruments Inc.	1.125%	9/15/26	4,760	4,712
TSMC Arizona Corp.	1.750%	10/25/26	11,000	11,005
Verisk Analytics Inc.	4.000%	6/15/25	8,382	9,024
VMware Inc.	0.600%	8/15/23	8,861	8,802
VMware Inc.	1.000%	8/15/24	3,329	3,299
VMware Inc.	4.500%	5/15/25	7,666	8,358
VMware Inc.	1.400%	8/15/26	14,150	13,917
Western Digital Corp.	4.750%	2/15/26	7,000	7,652
Xilinx Inc.	2.950%	6/1/24	6,573	6,827
				1,792,241
Utilities (1.3%)				
AEP Transmission Co. LLC	3.100%	12/1/26	4,845	5,120
AES Corp.	1.375%	1/15/26	8,600	8,358
2 Alabama Power Co.	3.550%	12/1/23	2,450	2,568
Ameren Corp.	2.500%	9/15/24	5,194	5,337
Ameren Corp.	3.650%	2/15/26	4,345	4,630
Ameren Illinois Co.	3.250%	3/1/25	3,450	3,626
2 American Electric Power Co. Inc.	2.950%	12/15/22	6,770	6,879
2 American Electric Power Co. Inc.	0.750%	11/1/23	2,000	1,989
2 American Electric Power Co. Inc.	1.000%	11/1/25	3,550	3,474
American Water Capital Corp.	3.850%	3/1/24	3,525	3,714
American Water Capital Corp.	3.400%	3/1/25	7,100	7,515
Appalachian Power Co.	3.400%	6/1/25	650	688
Arizona Public Service Co.	3.150%	5/15/25	2,407	2,511
Atmos Energy Corp.	0.625%	3/9/23	6,000	5,984
Avangrid Inc.	3.150%	12/1/24	7,223	7,566

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Avangrid Inc.	3.200%	4/15/25	4,407	4,637
Baltimore Gas & Electric Co.	3.350%	7/1/23	3,342	3,444
Baltimore Gas & Electric Co.	2.400%	8/15/26	3,025	3,109
Berkshire Hathaway Energy Co.	2.800%	1/15/23	5,911	6,032
Berkshire Hathaway Energy Co.	3.750%	11/15/23	11,902	12,453
Berkshire Hathaway Energy Co.	4.050%	4/15/25	13,265	14,366
Black Hills Corp.	1.037%	8/23/24	7,000	6,931
Black Hills Corp.	3.950%	1/15/26	4,245	4,552
2 CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	504	520
CenterPoint Energy Inc.	3.850%	2/1/24	1,787	1,873
CenterPoint Energy Inc.	2.500%	9/1/24	4,432	4,557
CenterPoint Energy Inc.	1.450%	6/1/26	1,545	1,519
Cleco Corporate Holdings LLC	3.743%	5/1/26	4,965	5,300
CMS Energy Corp.	3.000%	5/15/26	3,000	3,131
Commonwealth Edison Co.	2.550%	6/15/26	7,009	7,329
2 Connecticut Light & Power Co.	0.750%	12/1/25	6,900	6,710
2 Consolidated Edison Inc.	0.650%	12/1/23	5,000	4,962
Consumers Energy Co.	0.350%	6/1/23	2,700	2,684
Consumers Energy Co.	3.375%	8/15/23	2,925	3,023
Delmarva Power & Light Co.	3.500%	11/15/23	4,425	4,608
Dominion Energy Inc.	3.071%	8/15/24	6,270	6,497
2 Dominion Energy Inc.	3.300%	3/15/25	5,434	5,701
Dominion Energy Inc.	3.900%	10/1/25	7,203	7,788
2 Dominion Energy Inc.	1.450%	4/15/26	5,053	5,002
2 Dominion Energy Inc.	2.850%	8/15/26	6,430	6,711
DTE Electric Co.	3.650%	3/15/24	3,134	3,287
DTE Electric Co.	3.375%	3/1/25	5,350	5,652
2 DTE Energy Co.	2.529%	10/1/24	7,901	8,145
2 DTE Energy Co.	1.050%	6/1/25	9,225	9,053
DTE Energy Co.	2.850%	10/1/26	6,255	6,529
Duke Energy Carolinas LLC	2.500%	3/15/23	3,361	3,419
Duke Energy Carolinas LLC	3.050%	3/15/23	5,567	5,709
Duke Energy Carolinas LLC	2.950%	12/1/26	5,173	5,481
Duke Energy Corp.	3.950%	10/15/23	3,862	4,034
Duke Energy Corp.	3.750%	4/15/24	12,949	13,607
Duke Energy Corp.	0.900%	9/15/25	1,200	1,167
Duke Energy Corp.	2.650%	9/1/26	5,100	5,293
Duke Energy Ohio Inc.	3.800%	9/1/23	3,699	3,846
Duke Energy Progress LLC	3.375%	9/1/23	2,000	2,078
Eastern Energy Gas Holdings LLC	3.550%	11/1/23	2,741	2,854
2 Eastern Energy Gas Holdings LLC	2.500%	11/15/24	9,943	10,281
Edison International	3.125%	11/15/22	410	416
Edison International	2.950%	3/15/23	3,452	3,525
Edison International	3.550%	11/15/24	8,962	9,405
Edison International	4.950%	4/15/25	2,242	2,445
Emera US Finance LP	3.550%	6/15/26	5,547	5,900
Enel Americas SA	4.000%	10/25/26	3,950	4,220
Entergy Arkansas LLC	3.700%	6/1/24	5,025	5,285
Entergy Arkansas LLC	3.500%	4/1/26	5,412	5,799
Entergy Corp.	0.900%	9/15/25	6,050	5,872
Entergy Corp.	2.950%	9/1/26	7,260	7,594
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	2,917	3,219
Entergy Louisiana LLC	4.050%	9/1/23	3,035	3,158
Entergy Louisiana LLC	0.620%	11/17/23	8,000	7,937
Entergy Louisiana LLC	0.950%	10/1/24	7,500	7,439

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	PPL Capital Funding Inc.	3.100%	5/15/26	9,926	10,411
2	Public Service Electric & Gas Co.	2.375%	5/15/23	1,985	2,020
2	Public Service Electric & Gas Co.	3.000%	5/15/25	2,867	2,996
2	Public Service Electric & Gas Co.	0.950%	3/15/26	1,625	1,593
2	Public Service Electric & Gas Co.	2.250%	9/15/26	113	116
	Public Service Enterprise Group Inc.	2.875%	6/15/24	8,243	8,535
	Public Service Enterprise Group Inc.	0.800%	8/15/25	7,607	7,406
	Puget Energy Inc.	3.650%	5/15/25	5,000	5,286
2	San Diego Gas & Electric Co.	3.600%	9/1/23	3,048	3,159
	San Diego Gas & Electric Co.	2.500%	5/15/26	3,275	3,390
	Sierra Pacific Power Co.	2.600%	5/1/26	7,369	7,667
2	Southern California Edison Co.	1.845%	2/1/22	290	290
	Southern California Edison Co.	0.700%	4/3/23	3,070	3,060
2	Southern California Edison Co.	3.400%	6/1/23	3,270	3,363
2	Southern California Edison Co.	0.700%	8/1/23	1,275	1,269
2	Southern California Edison Co.	3.500%	10/1/23	4,694	4,868
	Southern California Edison Co.	1.100%	4/1/24	5,775	5,755
2	Southern California Edison Co.	0.975%	8/1/24	3,750	3,718
2	Southern California Edison Co.	3.700%	8/1/25	7,972	8,514
2	Southern California Edison Co.	1.200%	2/1/26	2,850	2,797
	Southern California Gas Co.	3.150%	9/15/24	766	801
	Southern California Gas Co.	3.200%	6/15/25	3,390	3,559
2	Southern California Gas Co.	2.600%	6/15/26	4,950	5,151
	Southern Co.	2.950%	7/1/23	2,528	2,591
	Southern Co.	3.250%	7/1/26	23,288	24,678
2	Southern Co.	4.000%	1/15/51	10,282	10,509
	Southern Co. Gas Capital Corp.	2.450%	10/1/23	10,616	10,854
	Southern Co. Gas Capital Corp.	3.250%	6/15/26	1,319	1,400
	Southern Power Co.	4.150%	12/1/25	2,380	2,592
	Southern Power Co.	0.900%	1/15/26	1,000	968
2	Southwestern Electric Power Co.	1.650%	3/15/26	11,494	11,422
2	Southwestern Electric Power Co.	2.750%	10/1/26	2,808	2,907
	Southwestern Public Service Co.	3.300%	6/15/24	3,078	3,207
	Union Electric Co.	3.500%	4/15/24	3,050	3,192
2	Virginia Electric & Power Co.	2.750%	3/15/23	8,652	8,818
2	Virginia Electric & Power Co.	3.100%	5/15/25	5,433	5,706
2	Virginia Electric & Power Co.	3.150%	1/15/26	10,515	11,111
2	Virginia Electric & Power Co.	2.950%	11/15/26	7,802	8,235
	WEC Energy Group Inc.	0.550%	9/15/23	10,521	10,440
	WEC Energy Group Inc.	0.800%	3/15/24	4,462	4,419
	WEC Energy Group Inc.	3.550%	6/15/25	1,043	1,105
	Wisconsin Electric Power Co.	2.050%	12/15/24	700	717
	Xcel Energy Inc.	0.500%	10/15/23	6,568	6,523
	Xcel Energy Inc.	3.300%	6/1/25	5,780	6,073
	Xcel Energy Inc.	3.350%	12/1/26	2,717	2,896
				935,535	
Total Corporate Bonds (Cost \$19,400,027)					19,440,570

Sovereign Bonds (6.1%)

	African Development Bank	0.750%	4/3/23	26,050	26,102
	African Development Bank	3.000%	9/20/23	20,071	20,849
	African Development Bank	0.875%	3/23/26	19,990	19,673
2	African Development Bank	0.875%	7/22/26	15,920	15,623
	Asian Development Bank	1.625%	1/24/23	14,600	14,774
2	Asian Development Bank	2.750%	3/17/23	37,017	37,995

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	Asian Development Bank	0.250%	7/14/23	51,683	51,377
2	Asian Development Bank	0.250%	10/6/23	38,750	38,447
	Asian Development Bank	2.625%	1/30/24	29,875	31,011
2	Asian Development Bank	0.375%	6/11/24	40,460	39,972
2	Asian Development Bank	0.625%	10/8/24	20,480	20,289
	Asian Development Bank	1.500%	10/18/24	35,010	35,510
2	Asian Development Bank	2.000%	1/22/25	4,308	4,432
	Asian Development Bank	0.625%	4/29/25	54,675	53,841
2	Asian Development Bank	0.375%	9/3/25	22,920	22,269
2	Asian Development Bank	0.500%	2/4/26	24,109	23,414
2	Asian Development Bank	1.000%	4/14/26	19,260	19,059
2	Asian Development Bank	2.000%	4/24/26	24,933	25,699
	Asian Infrastructure Investment Bank	0.250%	9/29/23	28,480	28,241
	Asian Infrastructure Investment Bank	2.250%	5/16/24	25,060	25,859
	Asian Infrastructure Investment Bank	0.500%	5/28/25	21,210	20,750
	Asian Infrastructure Investment Bank	0.500%	1/27/26	27,270	26,459
	Canadian Government Bond	2.000%	11/15/22	1	1
	Canadian Government Bond	1.625%	1/22/25	19,605	19,943
	Canadian Government Bond	0.750%	5/19/26	36,420	35,615
	Corp. Andina de Fomento	4.375%	6/15/22	6,301	6,403
	Corp. Andina de Fomento	2.750%	1/6/23	14,350	14,622
	Corp. Andina de Fomento	2.375%	5/12/23	7,525	7,664
	Corp. Andina de Fomento	3.750%	11/23/23	11,552	12,100
	Corp. Andina de Fomento	1.250%	10/26/24	11,760	11,706
	Corp. Andina de Fomento	1.625%	9/23/25	9,950	9,931
	Council of Europe Development Bank	2.625%	2/13/23	11,287	11,543
	Council of Europe Development Bank	0.250%	6/10/23	5,000	4,973
	Council of Europe Development Bank	0.250%	10/20/23	12,400	12,289
	Council of Europe Development Bank	2.500%	2/27/24	1,000	1,036
	Council of Europe Development Bank	0.375%	6/10/24	4,915	4,852
	Council of Europe Development Bank	1.375%	2/27/25	11,030	11,132
	Council of Europe Development Bank	0.875%	9/22/26	11,000	10,777
	Equinor ASA	2.450%	1/17/23	18,429	18,753
	Equinor ASA	2.650%	1/15/24	20,460	21,115
	Equinor ASA	3.700%	3/1/24	16,016	16,925
	Equinor ASA	3.250%	11/10/24	11,093	11,708
	Equinor ASA	2.875%	4/6/25	16,435	17,177
	Equinor ASA	1.750%	1/22/26	4,829	4,869
2	European Bank for Reconstruction & Development	2.750%	3/7/23	22,220	22,792
2	European Bank for Reconstruction & Development	0.250%	7/10/23	15,900	15,806
2	European Bank for Reconstruction & Development	1.500%	2/13/25	4,850	4,915
	European Bank for Reconstruction & Development	0.500%	5/19/25	40,766	39,913
2	European Bank for Reconstruction & Development	0.500%	11/25/25	10,775	10,480
2	European Bank for Reconstruction & Development	0.500%	1/28/26	19,500	18,929
	European Investment Bank	2.500%	3/15/23	44,498	45,538
	European Investment Bank	1.375%	5/15/23	12,978	13,119
2	European Investment Bank	2.875%	8/15/23	30,175	31,238
	European Investment Bank	0.250%	9/15/23	64,180	63,686
2	European Investment Bank	3.125%	12/14/23	32,853	34,339
	European Investment Bank	3.250%	1/29/24	49,054	51,542
	European Investment Bank	2.625%	3/15/24	25,090	26,078
	European Investment Bank	2.250%	6/24/24	9,366	9,680
	European Investment Bank	0.375%	7/24/24	34,500	34,032
	European Investment Bank	2.500%	10/15/24	3,700	3,855
	European Investment Bank	1.875%	2/10/25	31,840	32,647

Short-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
2	International Bank for Reconstruction & Development	0.650%	2/10/26	1,000	965
	International Bank for Reconstruction & Development	0.875%	7/15/26	15,560	15,285
2	International Bank for Reconstruction & Development	1.875%	10/27/26	11,783	12,093
	International Finance Corp.	0.500%	3/20/23	1,425	1,423
2	International Finance Corp.	2.875%	7/31/23	23,300	24,101
2	International Finance Corp.	1.375%	10/16/24	15,475	15,645
2	International Finance Corp.	0.375%	7/16/25	13,800	13,437
2	International Finance Corp.	2.125%	4/7/26	5,092	5,279
7	Japan Bank for International Cooperation	2.500%	6/1/22	7,155	7,218
2.7	Japan Bank for International Cooperation	1.625%	10/17/22	2,750	2,774
7	Japan Bank for International Cooperation	1.750%	1/23/23	17,175	17,380
7	Japan Bank for International Cooperation	0.625%	5/22/23	15,885	15,876
7	Japan Bank for International Cooperation	3.250%	7/20/23	15,100	15,673
2.7	Japan Bank for International Cooperation	3.375%	7/31/23	1,475	1,535
7	Japan Bank for International Cooperation	0.375%	9/15/23	22,300	22,134
7	Japan Bank for International Cooperation	3.375%	10/31/23	11,250	11,768
2.7	Japan Bank for International Cooperation	0.500%	4/15/24	8,000	7,916
2.7	Japan Bank for International Cooperation	2.500%	5/23/24	19,000	19,673
2.7	Japan Bank for International Cooperation	3.000%	5/29/24	10,865	11,384
2.7	Japan Bank for International Cooperation	1.750%	10/17/24	4,900	4,988
2.7	Japan Bank for International Cooperation	2.125%	2/10/25	1,031	1,060
2.7	Japan Bank for International Cooperation	2.500%	5/28/25	5,350	5,571
7	Japan Bank for International Cooperation	0.625%	7/15/25	25,575	24,994
2.7	Japan Bank for International Cooperation	2.750%	1/21/26	5,335	5,626
2.7	Japan Bank for International Cooperation	2.375%	4/20/26	6,875	7,149
7	Japan Bank for International Cooperation	1.875%	7/21/26	2,706	2,757
2.7	Japan Bank for International Cooperation	2.250%	11/4/26	12,650	13,089
6	KFW	2.125%	1/17/23	39,535	40,203
6	KFW	1.625%	2/15/23	41,600	42,113
6	KFW	0.250%	4/25/23	33,640	33,504
6	KFW	0.250%	10/19/23	44,975	44,602
6	KFW	2.625%	2/28/24	33,350	34,650
6	KFW	0.250%	3/8/24	53,695	53,051
6	KFW	1.375%	8/5/24	30,554	30,907
6	KFW	0.500%	9/20/24	42,245	41,731
6	KFW	2.500%	11/20/24	42,235	44,035
6	KFW	2.000%	5/2/25	17,899	18,425
6	KFW	0.375%	7/18/25	51,000	49,656
6	KFW	0.625%	1/22/26	31,575	30,802
6	KFW	1.000%	10/1/26	39,450	38,903
	Korea Development Bank	3.375%	3/12/23	3,250	3,347
	Korea Development Bank	2.750%	3/19/23	9,270	9,485
	Korea Development Bank	3.750%	1/22/24	6,628	7,004
	Korea Development Bank	3.250%	2/19/24	3,400	3,564
	Korea Development Bank	0.400%	3/9/24	5,410	5,345
	Korea Development Bank	2.125%	10/1/24	6,560	6,754
	Korea Development Bank	0.750%	1/25/25	13,065	12,875
	Korea Development Bank	3.000%	1/13/26	11,900	12,630
	Korea Development Bank	2.000%	9/12/26	7,200	7,369
6	Landwirtschaftliche Rentenbank	3.125%	11/14/23	11,555	12,056
6	Landwirtschaftliche Rentenbank	2.000%	1/13/25	10,705	11,004
2.6	Landwirtschaftliche Rentenbank	0.500%	5/27/25	21,925	21,456
6	Landwirtschaftliche Rentenbank	2.375%	6/10/25	14,068	14,645
6	Landwirtschaftliche Rentenbank	0.875%	3/30/26	16,650	16,373
2.6	Landwirtschaftliche Rentenbank	1.750%	7/27/26	9,963	10,151

Short-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Republic of Panama	7.125%	1/29/26	9,641	11,569
	Republic of Peru	7.350%	7/21/25	11,790	14,046
2	Republic of Peru	2.392%	1/23/26	13,900	14,109
	Republic of Poland	5.000%	3/23/22	1,849	1,868
	Republic of Poland	3.000%	3/17/23	19,573	20,108
	Republic of Poland	4.000%	1/22/24	16,400	17,372
	Republic of Poland	3.250%	4/6/26	12,698	13,620
	Republic of the Philippines	4.200%	1/21/24	11,086	11,808
	Republic of the Philippines	7.500%	9/25/24	600	673
	Republic of the Philippines	9.500%	10/21/24	5,251	6,454
	Republic of the Philippines	10.625%	3/16/25	11,592	15,097
	Republic of the Philippines	5.500%	3/30/26	6,313	7,359
	State of Israel	3.150%	6/30/23	9,750	10,089
	State of Israel	2.875%	3/16/26	9,469	10,016
2	Svensk Exportkredit AB	2.875%	3/14/23	19,240	19,758
2	Svensk Exportkredit AB	0.750%	4/6/23	4,400	4,406
2	Svensk Exportkredit AB	0.250%	9/29/23	9,714	9,626
	Svensk Exportkredit AB	0.500%	11/10/23	15,000	14,913
2	Svensk Exportkredit AB	1.750%	12/12/23	4,900	4,984
2	Svensk Exportkredit AB	0.375%	7/30/24	14,525	14,302
	Svensk Exportkredit AB	0.625%	10/7/24	6,375	6,306
2	Svensk Exportkredit AB	0.625%	5/14/25	20,255	19,889
	Svensk Exportkredit AB	0.500%	8/26/25	10,050	9,796
	United Mexican States	4.000%	10/2/23	5,995	6,313
	United Mexican States	3.600%	1/30/25	12,689	13,468
2	United Mexican States	3.900%	4/27/25	10,673	11,439
	United Mexican States	4.125%	1/21/26	22,160	24,333
Total Sovereign Bonds (Cost \$4,568,341)				4,552,583	
Taxable Municipal Bonds (0.0%)					
	Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	11,525	11,469
	Illinois GO	4.950%	6/1/23	4,602	4,778
10	New Jersey Economic Development Authority Revenue	0.000%	2/15/22	5,000	4,998
	New York State Urban Development Corp. Revenue (Personal Income Tax)	2.100%	3/15/22	330	331
	Oregon GO	5.762%	6/1/23	736	772
	University of California Revenue	0.883%	5/15/25	2,000	1,978
	University of California Revenue	3.063%	7/1/25	2,677	2,846
	Utah GO	4.554%	7/1/24	5,760	6,066
Total Taxable Municipal Bonds (Cost \$33,069)				33,238	

Short-Term Bond Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (1.5%)			
Money Market Fund (1.5%)			
¹¹ Vanguard Market Liquidity Fund (Cost \$1,134,321)	0.090%	11,344,349	1,134,321
Total Investments (101.0%) (Cost \$76,081,094)			75,876,077
Other Assets and Liabilities—Net (-1.0%)			(751,686)
Net Assets (100%)			75,124,391

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 U.S. government-guaranteed.

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, 2021, the aggregate value was \$145,407,000, representing 0.2% of net assets.

5 Guaranteed by the Government of Canada.

6 Guaranteed by the Federal Republic of Germany.

7 Guaranteed by the Government of Japan.

8 Guaranteed by the Republic of Austria.

9 Guaranteed by the Government of Mexico.

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

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

GO—General Obligation Bond.

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

Statement of Assets and Liabilities

As of December 31, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$74,946,773)	74,741,756
Affiliated Issuers (Cost \$1,134,321)	1,134,321
Total Investments in Securities	75,876,077
Investment in Vanguard	2,499
Cash	9,054
Receivables for Investment Securities Sold	58,693
Receivables for Accrued Income	329,978
Receivables for Capital Shares Issued	36,319
Other Assets	488
Total Assets	76,313,108
Liabilities	
Payables for Investment Securities Purchased	1,124,990
Payables for Capital Shares Redeemed	58,508
Payables for Distributions	3,624
Payables to Vanguard	1,595
Total Liabilities	1,188,717
Net Assets	75,124,391

Short-Term Bond Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2021, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	75,332,580
Total Distributable Earnings (Loss)	(208,189)
Net Assets	75,124,391

Investor Shares—Net Assets

Applicable to 6,994,983 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	74,177
Net Asset Value Per Share—Investor Shares	\$10.60

ETF Shares—Net Assets

Applicable to 520,679,055 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	42,076,037
Net Asset Value Per Share—ETF Shares	\$80.81

Admiral Shares—Net Assets

Applicable to 1,735,983,335 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	18,409,633
Net Asset Value Per Share—Admiral Shares	\$10.60

Institutional Shares—Net Assets

Applicable to 640,319,405 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	6,790,436
Net Asset Value Per Share—Institutional Shares	\$10.60

Institutional Plus Shares—Net Assets

Applicable to 733,078,040 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	7,774,108
Net Asset Value Per Share—Institutional Plus Shares	\$10.60

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

Statement of Operations

Year Ended
December 31, 2021

(\$'000)

Investment Income	
Income	
Interest ¹	844,804
Total Income	844,804
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,610
Management and Administrative—Investor Shares	116
Management and Administrative—ETF Shares	10,912
Management and Administrative—Admiral Shares	11,659
Management and Administrative—Institutional Shares	2,884
Management and Administrative—Institutional Plus Shares	2,655
Marketing and Distribution—Investor Shares	7
Marketing and Distribution—ETF Shares	1,706
Marketing and Distribution—Admiral Shares	788
Marketing and Distribution—Institutional Shares	224
Marketing and Distribution—Institutional Plus Shares	118
Custodian Fees	106
Auditing Fees	44
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	927
Shareholders' Reports—Admiral Shares	239
Shareholders' Reports—Institutional Shares	23
Shareholders' Reports—Institutional Plus Shares	30
Trustees' Fees and Expenses	20
Total Expenses	34,069
Net Investment Income	810,735
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	328,103
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(1,896,971)
Net Increase (Decrease) in Net Assets Resulting from Operations	(758,133)

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 \$177,000, (\$22,000), \$7,000, and less than \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$86,703,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2021	2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	810,735	978,549
Realized Net Gain (Loss)	328,103	328,072
Change in Unrealized Appreciation (Depreciation)	(1,896,971)	1,061,408
Net Increase (Decrease) in Net Assets Resulting from Operations	(758,133)	2,368,029
Distributions		
Investor Shares	(1,122)	(1,523)
ETF Shares	(542,379)	(446,170)
Admiral Shares	(267,866)	(301,032)
Institutional Shares	(95,800)	(101,144)
Institutional Plus Shares	(109,396)	(128,903)
Total Distributions	(1,016,563)	(978,772)
Capital Share Transactions		
Investor Shares	(14,694)	(298)
ETF Shares	13,418,043	6,479,442
Admiral Shares	328,778	2,732,056
Institutional Shares	821,022	461,228
Institutional Plus Shares	1,142,724	(2,911)
Net Increase (Decrease) from Capital Share Transactions	15,695,873	9,669,517
Total Increase (Decrease)	13,921,177	11,058,774
Net Assets		
Beginning of Period	61,203,214	50,144,440
End of Period	75,124,391	61,203,214

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,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$10.87	\$10.57	\$10.31	\$10.38	\$10.43
Investment Operations					
Net Investment Income ¹	.116	.185	.230	.198	.164
Net Realized and Unrealized Gain (Loss) on Investments	(.241)	.300	.258	(.069)	(.050)
Total from Investment Operations	(.125)	.485	.488	.129	.114
Distributions					
Dividends from Net Investment Income	(.116)	(.185)	(.228)	(.199)	(.164)
Distributions from Realized Capital Gains	(.029)	—	—	—	(.000) ²
Total Distributions	(.145)	(.185)	(.228)	(.199)	(.164)
Net Asset Value, End of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Total Return³	-1.15%	4.61%	4.77%	1.27%	1.10%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$74	\$91	\$89	\$1,143	\$1,545
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.08%	1.71%	2.18%	1.94%	1.57%
Portfolio Turnover Rate ⁴	37%	49%	44%	48%	50%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 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.

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

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$82.81	\$80.55	\$78.56	\$79.09	\$79.44
Investment Operations					
Net Investment Income ¹	.960	1.474	1.819	1.580	1.314
Net Realized and Unrealized Gain (Loss) on Investments	(1.785)	2.267	2.014	(.545)	(.362)
Total from Investment Operations	(.825)	3.741	3.833	1.035	.952
Distributions					
Dividends from Net Investment Income	(.953)	(1.481)	(1.843)	(1.565)	(1.300)
Distributions from Realized Capital Gains	(.222)	—	—	—	(.002)
Total Distributions	(1.175)	(1.481)	(1.843)	(1.565)	(1.302)
Net Asset Value, End of Period	\$80.81	\$82.81	\$80.55	\$78.56	\$79.09
Total Return	-1.00%	4.67%	4.92%	1.34%	1.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$42,076	\$29,618	\$22,522	\$27,946	\$23,902
Ratio of Total Expenses to Average Net Assets	0.04%	0.05%	0.05%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.17%	1.79%	2.28%	2.02%	1.65%
Portfolio Turnover Rate ²	37%	49%	44%	48%	50%

1 Calculated based on average shares outstanding.

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

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$10.87	\$10.57	\$10.31	\$10.38	\$10.43
Investment Operations					
Net Investment Income ¹	.124	.192	.237	.207	.172
Net Realized and Unrealized Gain (Loss) on Investments	(.241)	.301	.260	(.070)	(.050)
Total from Investment Operations	(.117)	.493	.497	.137	.122
Distributions					
Dividends from Net Investment Income	(.124)	(.193)	(.237)	(.207)	(.172)
Distributions from Realized Capital Gains	(.029)	—	—	—	(.000) ²
Total Distributions	(.153)	(.193)	(.237)	(.207)	(.172)
Net Asset Value, End of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Total Return³	-1.08%	4.69%	4.86%	1.35%	1.18%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$18,410	\$18,543	\$15,379	\$13,812	\$16,034
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.16%	1.77%	2.26%	2.02%	1.65%
Portfolio Turnover Rate ⁴	37%	49%	44%	48%	50%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 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.

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

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$10.87	\$10.57	\$10.31	\$10.38	\$10.43
Investment Operations					
Net Investment Income ¹	.126	.195	.239	.209	.174
Net Realized and Unrealized Gain (Loss) on Investments	(.240)	.301	.260	(.070)	(.050)
Total from Investment Operations	(.114)	.496	.499	.139	.124
Distributions					
Dividends from Net Investment Income	(.127)	(.196)	(.239)	(.209)	(.174)
Distributions from Realized Capital Gains	(.029)	—	—	—	(.000) ²
Total Distributions	(.156)	(.196)	(.239)	(.209)	(.174)
Net Asset Value, End of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Total Return	-1.06%	4.71%	4.88%	1.37%	1.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$6,790	\$6,134	\$5,524	\$4,930	\$5,033
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.17%	1.80%	2.28%	2.04%	1.67%
Portfolio Turnover Rate ³	37%	49%	44%	48%	50%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

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.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$10.87	\$10.57	\$10.31	\$10.38	\$10.43
Investment Operations					
Net Investment Income ¹	.127	.196	.240	.210	.175
Net Realized and Unrealized Gain (Loss) on Investments	(.240)	.301	.260	(.070)	(.050)
Total from Investment Operations	(.113)	.497	.500	.140	.125
Distributions					
Dividends from Net Investment Income	(.128)	(.197)	(.240)	(.210)	(.175)
Distributions from Realized Capital Gains	(.029)	—	—	—	(.000) ²
Total Distributions	(.157)	(.197)	(.240)	(.210)	(.175)
Net Asset Value, End of Period	\$10.60	\$10.87	\$10.57	\$10.31	\$10.38
Total Return	-1.05%	4.72%	4.89%	1.38%	1.21%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$7,774	\$6,817	\$6,631	\$5,404	\$5,078
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.18%	1.81%	2.29%	2.05%	1.68%
Portfolio Turnover Rate ³	37%	49%	44%	48%	50%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

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

Notes to Financial Statements

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

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

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

2. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute 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, 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; these fees 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 a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative 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, 2021, 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, 2021, the fund had contributed to Vanguard capital in the amount of \$2,499,000, representing less than 0.01% of the fund's net assets and 1.00% 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. 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.

Short-Term Bond Index Fund

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, 2021, 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	—	50,715,365	—	50,715,365
Corporate Bonds	—	19,440,570	—	19,440,570
Sovereign Bonds	—	4,552,583	—	4,552,583
Taxable Municipal Bonds	—	33,238	—	33,238
Temporary Cash Investments	1,134,321	—	—	1,134,321
Total	1,134,321	74,741,756	—	75,876,077

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 in-kind redemptions and distributions in connection with fund share redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	106,912
Total Distributable Earnings (Loss)	(106,912)

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

Short-Term Bond Index Fund

qualified late-year losses. 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	—
Undistributed Long-Term Gains	18,651
Capital Loss Carryforwards	—
Qualified Late-Year Losses	(1,189)
Net Unrealized Gains (Losses)	(225,651)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2021 Amount (\$000)	2020 Amount (\$000)
Ordinary Income*	821,125	978,772
Long-Term Capital Gains	195,438	—
Total	1,016,563	978,772

* Includes short-term capital gains, if any.

As of December 31, 2021, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	76,101,728
Gross Unrealized Appreciation	535,741
Gross Unrealized Depreciation	(761,392)
Net Unrealized Appreciation (Depreciation)	(225,651)

E. During the year ended December 31, 2021, the fund purchased \$24,654,503,000 of investment securities and sold \$11,752,877,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$21,610,482,000 and \$18,623,003,000, respectively. Purchases and sales include \$17,769,118,000 and \$4,526,559,000, 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, 2021, such purchases were \$8,507,604,000 and sales were \$97,855,000, resulting in net realized gain of \$605,000; 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,			
	2021		2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	17,969	1,668	35,167	3,257
Issued in Lieu of Cash Distributions	1,122	104	1,523	141
Redeemed	(33,785)	(3,144)	(36,988)	(3,426)
Net Increase (Decrease)—Investor Shares	(14,694)	(1,372)	(298)	(28)
ETF Shares				
Issued	18,000,898	219,000	11,697,834	141,766
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(4,582,855)	(56,000)	(5,218,392)	(63,700)
Net Increase (Decrease)—ETF Shares	13,418,043	163,000	6,479,442	78,066
Admiral Shares				
Issued	5,746,280	533,288	8,227,722	760,456
Issued in Lieu of Cash Distributions	226,260	21,084	255,823	23,626
Redeemed	(5,643,762)	(524,377)	(5,751,489)	(532,730)
Net Increase (Decrease)—Admiral Shares	328,778	29,995	2,732,056	251,352
Institutional Shares				
Issued	2,775,666	258,131	2,393,325	221,202
Issued in Lieu of Cash Distributions	85,906	8,007	92,189	8,516
Redeemed	(2,040,550)	(190,115)	(2,024,286)	(187,923)
Net Increase (Decrease)—Institutional Shares	821,022	76,023	461,228	41,795
Institutional Plus Shares				
Issued	2,107,924	195,581	1,538,306	142,398
Issued in Lieu of Cash Distributions	104,235	9,714	124,314	11,482
Redeemed	(1,069,435)	(99,418)	(1,665,531)	(153,918)
Net Increase (Decrease)—Institutional Plus Shares	1,142,724	105,877	(2,911)	(38)

G. Management has determined that no events or transactions occurred subsequent to December 31, 2021, that would require recognition or disclosure in these financial statements.

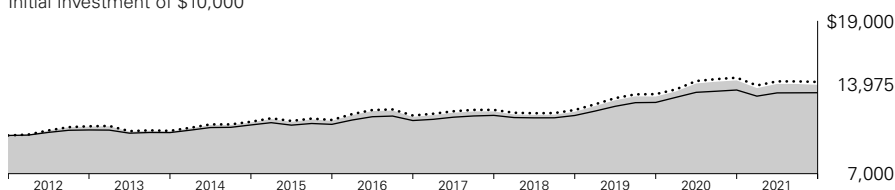
Intermediate-Term Bond Index Fund

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, 2011, Through December 31, 2021

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Intermediate-Term Bond Index Fund Investor Shares	-2.44%	4.05%	3.40%	\$13,975
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-2.28	4.19	3.57	14,203
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Intermediate-Term Bond Index Fund ETF Shares Net Asset Value	-2.27%	4.15%	3.50%	\$14,106
Intermediate-Term Bond Index Fund ETF Shares Market Price	-2.44	4.07	3.45	14,043
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-2.28	4.19	3.57	14,203
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

See Financial Highlights for dividend and capital gains information.

Intermediate-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Intermediate-Term Bond Index Fund Admiral Shares	-2.36%	4.13%	3.49%	\$14,093
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-2.28	4.19	3.57	14,203
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

	One Year	Five Years	Ten Years	Final Value
				of a \$5,000,000 Investment
Intermediate-Term Bond Index Fund Institutional Shares	-2.34%	4.15%	3.52%	\$7,063,844
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-2.28	4.19	3.57	7,101,642
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	6,677,759

	One Year	Five Years	Ten Years	Final Value
				of a \$100,000,000 Investment
Intermediate-Term Bond Index Fund Institutional Plus Shares	-2.33%	4.16%	3.53%	\$141,473,580
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-2.28	4.19	3.57	142,032,840
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	133,555,180

Cumulative Returns of ETF Shares: December 31, 2011, Through December 31, 2021

	One Year	Five Years	Ten Years
Intermediate-Term Bond Index Fund ETF Shares Market Price	-2.44%	22.10%	40.43%
Intermediate-Term Bond Index Fund ETF Shares Net Asset Value	-2.27	22.52	41.06
Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index	-2.28	22.78	42.03

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, and then select the Price and Performance tab. The ETF premium/discount analysis there shows the percentages of days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2021

Corporate Bonds	40.3%
Sovereign Bonds	4.3
Taxable Municipal Bonds	0.4
U.S. Government and Agency Obligations	55.0

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, 2021

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)
U.S. Government and Agency Obligations (54.7%)				
U.S. Government Securities (53.6%)				
United States Treasury Note/Bond	6.875%	8/15/25	11,329	13,636
United States Treasury Note/Bond	6.500%	11/15/26	23,500	29,287
United States Treasury Note/Bond	1.250%	11/30/26	18,840	18,831
United States Treasury Note/Bond	1.500%	1/31/27	154,064	155,774
United States Treasury Note/Bond	2.250%	2/15/27	406,150	425,379
United States Treasury Note/Bond	1.125%	2/28/27	48,655	48,260
United States Treasury Note/Bond	0.625%	3/31/27	7,627	7,372
United States Treasury Note/Bond	0.500%	4/30/27	32,100	30,781
United States Treasury Note/Bond	2.375%	5/15/27	679,612	717,097
United States Treasury Note/Bond	0.500%	5/31/27	369,270	353,576
United States Treasury Note/Bond	0.500%	6/30/27	213,640	204,360
United States Treasury Note/Bond	0.375%	7/31/27	487,075	462,645
United States Treasury Note/Bond	2.250%	8/15/27	575,586	603,735
United States Treasury Note/Bond	0.500%	8/31/27	503,440	480,313
United States Treasury Note/Bond	0.375%	9/30/27	287,465	272,104
United States Treasury Note/Bond	0.500%	10/31/27	288,055	274,192
United States Treasury Note/Bond	2.250%	11/15/27	530,965	557,431
United States Treasury Note/Bond	0.625%	11/30/27	561,840	538,050
United States Treasury Note/Bond	0.625%	12/31/27	352,780	337,566
United States Treasury Note/Bond	0.750%	1/31/28	217,425	209,407
United States Treasury Note/Bond	2.750%	2/15/28	514,955	556,393
United States Treasury Note/Bond	1.125%	2/29/28	620,675	611,656
United States Treasury Note/Bond	1.250%	3/31/28	349,000	345,946
United States Treasury Note/Bond	1.250%	4/30/28	368,784	365,442
United States Treasury Note/Bond	2.875%	5/15/28	553,253	602,700
United States Treasury Note/Bond	1.250%	5/31/28	348,915	345,480
United States Treasury Note/Bond	1.250%	6/30/28	339,160	335,715
United States Treasury Note/Bond	1.000%	7/31/28	298,538	290,608
United States Treasury Note/Bond	2.875%	8/15/28	604,945	660,713
United States Treasury Note/Bond	5.500%	8/15/28	12,735	15,998
United States Treasury Note/Bond	1.125%	8/31/28	447,720	439,185
United States Treasury Note/Bond	1.250%	9/30/28	322,310	318,583
United States Treasury Note/Bond	1.375%	10/31/28	304,720	303,482
United States Treasury Note/Bond	3.125%	11/15/28	566,503	629,703
United States Treasury Note/Bond	5.250%	11/15/28	10,000	12,503
United States Treasury Note/Bond	1.500%	11/30/28	349,113	350,531
United States Treasury Note/Bond	1.375%	12/31/28	225,210	224,225
United States Treasury Note/Bond	2.625%	2/15/29	623,611	674,085
United States Treasury Note/Bond	5.250%	2/15/29	15,235	19,170

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	2.375%	5/15/29	576,927	614,967
United States Treasury Note/Bond	1.625%	8/15/29	584,494	592,805
United States Treasury Note/Bond	6.125%	8/15/29	6,500	8,708
United States Treasury Note/Bond	1.750%	11/15/29	418,914	429,256
United States Treasury Note/Bond	1.500%	2/15/30	268,071	269,369
United States Treasury Note/Bond	0.625%	5/15/30	727,051	679,679
United States Treasury Note/Bond	6.250%	5/15/30	43,200	59,562
United States Treasury Note/Bond	0.625%	8/15/30	930,357	867,413
United States Treasury Note/Bond	0.875%	11/15/30	973,117	924,765
United States Treasury Note/Bond	1.125%	2/15/31	904,998	878,131
United States Treasury Note/Bond	5.375%	2/15/31	56,796	75,859
United States Treasury Note/Bond	1.625%	5/15/31	924,513	935,781
United States Treasury Note/Bond	1.250%	8/15/31	770,805	753,221
United States Treasury Note/Bond	1.375%	11/15/31	618,779	610,657
				20,542,087
Agency Bonds and Notes (1.1%)				
Federal Home Loan Banks	3.250%	6/9/28	24,100	26,676
Federal Home Loan Banks	3.250%	11/16/28	40,765	45,430
^{1,2} Federal Home Loan Mortgage Corp.	6.750%	9/15/29	8,235	11,318
² Federal Home Loan Mortgage Corp.	6.750%	3/15/31	9,514	13,631
² Federal National Mortgage Assn.	0.750%	10/8/27	49,140	47,295
² Federal National Mortgage Assn.	6.250%	5/15/29	35,504	47,046
² Federal National Mortgage Assn.	7.125%	1/15/30	28,000	39,673
² Federal National Mortgage Assn.	7.250%	5/15/30	41,160	59,347
² Federal National Mortgage Assn.	0.875%	8/5/30	53,480	50,344
² Federal National Mortgage Assn.	6.625%	11/15/30	35,114	49,472
¹ Private Export Funding Corp.	1.400%	7/15/28	7,425	7,243
¹ Tennessee Valley Authority	2.875%	2/1/27	12,000	12,851
Tennessee Valley Authority	7.125%	5/1/30	3,970	5,643
Tennessee Valley Authority	1.500%	9/15/31	4,100	4,015
				419,984
Total U.S. Government and Agency Obligations (Cost \$20,945,088)				20,962,071
Corporate Bonds (40.1%)				
Communications (3.3%)				
Activision Blizzard Inc.	3.400%	6/15/27	3,801	4,084
Activision Blizzard Inc.	1.350%	9/15/30	6,305	5,825
Alphabet Inc.	0.800%	8/15/27	7,133	8,876
Alphabet Inc.	1.100%	8/15/30	13,765	12,968
America Movil SAB de CV	3.625%	4/22/29	11,112	12,020
America Movil SAB de CV	2.875%	5/7/30	4,093	4,236
AT&T Inc.	3.800%	2/15/27	6,502	7,069
AT&T Inc.	4.250%	3/1/27	9,000	9,988
AT&T Inc.	2.300%	6/1/27	21,599	22,013
AT&T Inc.	1.650%	2/1/28	18,750	18,362
¹ AT&T Inc.	4.100%	2/15/28	8,003	8,895
AT&T Inc.	4.350%	3/1/29	24,790	27,892
¹ AT&T Inc.	4.300%	2/15/30	29,544	33,286
AT&T Inc.	2.750%	6/1/31	11,975	12,212
AT&T Inc.	2.550%	12/1/33	4,800	4,701
Baidu Inc.	1.720%	4/9/26	57	56
Baidu Inc.	3.625%	7/6/27	5,990	6,430
Baidu Inc.	4.375%	3/29/28	3,790	4,200
Baidu Inc.	4.875%	11/14/28	4,450	5,101

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Baidu Inc.	3.425%	4/7/30	4,180	4,387
Baidu Inc.	2.375%	8/23/31	5,900	5,687
Booking Holdings Inc.	3.550%	3/15/28	4,119	4,492
Booking Holdings Inc.	4.625%	4/13/30	12,586	14,672
British Telecommunications plc	5.125%	12/4/28	4,667	5,272
British Telecommunications plc	9.625%	12/15/30	22,355	32,873
Charter Communications Operating LLC	3.750%	2/15/28	9,357	10,031
Charter Communications Operating LLC	4.200%	3/15/28	11,492	12,565
Charter Communications Operating LLC	2.250%	1/15/29	10,200	9,976
Charter Communications Operating LLC	5.050%	3/30/29	11,166	12,834
Charter Communications Operating LLC	2.800%	4/1/31	13,291	13,178
Comcast Corp.	2.350%	1/15/27	12,530	12,957
Comcast Corp.	3.300%	2/1/27	9,854	10,594
Comcast Corp.	3.300%	4/1/27	5,015	5,402
Comcast Corp.	3.150%	2/15/28	15,167	16,285
Comcast Corp.	4.150%	10/15/28	33,258	37,741
Comcast Corp.	2.650%	2/1/30	14,361	14,875
Comcast Corp.	3.400%	4/1/30	16,497	17,981
Comcast Corp.	4.250%	10/15/30	10,425	12,032
Comcast Corp.	1.950%	1/15/31	11,925	11,661
Comcast Corp.	1.500%	2/15/31	15,225	14,344
Deutsche Telekom International Finance BV	8.750%	6/15/30	29,703	43,188
Discovery Communications LLC	3.950%	3/20/28	14,735	16,004
Discovery Communications LLC	4.125%	5/15/29	5,062	5,584
Discovery Communications LLC	3.625%	5/15/30	8,836	9,448
Electronic Arts Inc.	1.850%	2/15/31	6,441	6,164
Expedia Group Inc.	4.625%	8/1/27	7,209	8,056
Expedia Group Inc.	3.800%	2/15/28	9,989	10,665
Expedia Group Inc.	3.250%	2/15/30	12,751	13,034
Expedia Group Inc.	2.950%	3/15/31	6,292	6,294
Fox Corp.	4.709%	1/25/29	16,561	18,931
Fox Corp.	3.500%	4/8/30	5,449	5,877
Interpublic Group of Cos. Inc.	4.650%	10/1/28	4,009	4,604
Interpublic Group of Cos. Inc.	4.750%	3/30/30	5,509	6,411
Interpublic Group of Cos. Inc.	2.400%	3/1/31	4,315	4,315
Koninklijke KPN NV	8.375%	10/1/30	4,825	6,881
Omnicom Group Inc.	2.450%	4/30/30	4,841	4,844
Omnicom Group Inc.	4.200%	6/1/30	4,310	4,852
Omnicom Group Inc.	2.600%	8/1/31	6,232	6,317
Orange SA	9.000%	3/1/31	18,408	28,198
TCI Communications Inc.	7.125%	2/15/28	1,916	2,472
Telefonica Emisiones SA	4.103%	3/8/27	12,526	13,792
Telefonica Europe BV	8.250%	9/15/30	9,690	13,761
TELUS Corp.	2.800%	2/16/27	5,600	5,827
TELUS Corp.	3.700%	9/15/27	1,821	1,977
Tencent Music Entertainment Group	2.000%	9/3/30	3,775	3,535
T-Mobile USA Inc.	3.750%	4/15/27	33,646	36,431
T-Mobile USA Inc.	2.050%	2/15/28	15,271	15,189
3 T-Mobile USA Inc.	2.400%	3/15/29	2,000	2,019
T-Mobile USA Inc.	3.875%	4/15/30	58,916	64,470
T-Mobile USA Inc.	2.550%	2/15/31	24,063	23,951
VeriSign Inc.	2.700%	6/15/31	6,375	6,418
Verizon Communications Inc.	4.125%	3/16/27	25,316	28,149
Verizon Communications Inc.	3.000%	3/22/27	6,827	7,203
Verizon Communications Inc.	2.100%	3/22/28	24,615	24,690

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Verizon Communications Inc.	4.329%	9/21/28	35,879	40,806
Verizon Communications Inc.	3.875%	2/8/29	3,436	3,811
Verizon Communications Inc.	4.016%	12/3/29	33,125	37,129
Verizon Communications Inc.	3.150%	3/22/30	16,587	17,533
Verizon Communications Inc.	1.500%	9/18/30	3,050	2,861
Verizon Communications Inc.	1.680%	10/30/30	16,825	16,002
Verizon Communications Inc.	1.750%	1/20/31	18,163	17,191
Verizon Communications Inc.	2.550%	3/21/31	36,325	36,694
ViacomCBS Inc.	2.900%	1/15/27	4,940	5,156
ViacomCBS Inc.	3.375%	2/15/28	4,920	5,245
ViacomCBS Inc.	3.700%	6/1/28	5,830	6,315
ViacomCBS Inc.	4.200%	6/1/29	4,847	5,383
ViacomCBS Inc.	7.875%	7/30/30	3,183	4,412
ViacomCBS Inc.	4.950%	1/15/31	13,375	15,808
Vodafone Group plc	4.375%	5/30/28	24,575	27,688
Vodafone Group plc	7.875%	2/15/30	5,450	7,624
Walt Disney Co.	3.700%	3/23/27	5,313	5,838
Walt Disney Co.	2.200%	1/13/28	10,313	10,508
Walt Disney Co.	2.000%	9/1/29	15,611	15,526
Walt Disney Co.	3.800%	3/22/30	12,034	13,525
Walt Disney Co.	2.650%	1/13/31	18,233	18,952
Weibo Corp.	3.375%	7/8/30	5,410	5,357
				1,264,968

Consumer Discretionary (2.6%)

Advance Auto Parts Inc.	3.900%	4/15/30	7,450	8,153
Alibaba Group Holding Ltd.	3.400%	12/6/27	22,911	24,261
Alibaba Group Holding Ltd.	2.125%	2/9/31	10,499	10,141
Amazon.com Inc.	1.200%	6/3/27	9,065	8,943
Amazon.com Inc.	3.150%	8/22/27	27,276	29,482
Amazon.com Inc.	1.650%	5/12/28	19,885	19,870
Amazon.com Inc.	1.500%	6/3/30	16,383	15,896
Amazon.com Inc.	2.100%	5/12/31	29,430	29,756
¹ American Honda Finance Corp.	2.350%	1/8/27	5,623	5,787
¹ American Honda Finance Corp.	2.000%	3/24/28	8,865	8,968
¹ American Honda Finance Corp.	1.800%	1/13/31	4,975	4,860
Aptiv plc	4.350%	3/15/29	1,950	2,214
AutoNation Inc.	3.800%	11/15/27	5,345	5,762
AutoNation Inc.	4.750%	6/1/30	3,010	3,442
AutoNation Inc.	2.400%	8/1/31	2,671	2,585
AutoZone Inc.	3.750%	6/1/27	5,681	6,215
AutoZone Inc.	3.750%	4/18/29	4,839	5,296
AutoZone Inc.	4.000%	4/15/30	6,699	7,476
AutoZone Inc.	1.650%	1/15/31	5,250	4,944
Best Buy Co. Inc.	4.450%	10/1/28	3,675	4,172
Best Buy Co. Inc.	1.950%	10/1/30	2,523	2,426
BorgWarner Inc.	2.650%	7/1/27	10,000	10,339
Brunswick Corp.	2.400%	8/18/31	2,773	2,673
Choice Hotels International Inc.	3.700%	12/1/29	233	247
³ Daimler Finance North America LLC	3.100%	8/15/29	12,500	13,236
Daimler Finance North America LLC	8.500%	1/18/31	3,750	5,584
³ Daimler Finance North America LLC	2.450%	3/2/31	3,000	3,038
Darden Restaurants Inc.	3.850%	5/1/27	4,225	4,590
DR Horton Inc.	1.400%	10/15/27	5,259	5,090
eBay Inc.	3.600%	6/5/27	6,482	7,036
eBay Inc.	2.700%	3/11/30	8,528	8,730

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
eBay Inc.	2.600%	5/10/31	6,050	6,126
¹ Emory University	2.143%	9/1/30	3,675	3,720
Fortune Brands Home & Security Inc.	3.250%	9/15/29	5,503	5,818
General Motors Co.	4.200%	10/1/27	6,912	7,589
General Motors Co.	6.800%	10/1/27	6,820	8,386
General Motors Co.	5.000%	10/1/28	9,950	11,384
General Motors Financial Co. Inc.	4.350%	1/17/27	9,985	10,998
General Motors Financial Co. Inc.	2.700%	8/20/27	5,923	6,059
General Motors Financial Co. Inc.	3.850%	1/5/28	5,770	6,230
General Motors Financial Co. Inc.	2.400%	4/10/28	5,249	5,249
General Motors Financial Co. Inc.	2.400%	10/15/28	4,437	4,425
General Motors Financial Co. Inc.	5.650%	1/17/29	3,050	3,621
General Motors Financial Co. Inc.	3.600%	6/21/30	9,150	9,756
General Motors Financial Co. Inc.	2.350%	1/8/31	3,942	3,828
General Motors Financial Co. Inc.	2.700%	6/10/31	14,065	14,013
Genuine Parts Co.	1.875%	11/1/30	4,200	3,947
Hasbro Inc.	3.500%	9/15/27	1,925	2,078
Hasbro Inc.	3.900%	11/19/29	11,191	12,337
Home Depot Inc.	2.500%	4/15/27	7,950	8,313
Home Depot Inc.	2.800%	9/14/27	8,101	8,598
Home Depot Inc.	0.900%	3/15/28	2,150	2,053
Home Depot Inc.	1.500%	9/15/28	11,008	10,850
Home Depot Inc.	3.900%	12/6/28	6,725	7,592
Home Depot Inc.	2.950%	6/15/29	10,206	10,874
Home Depot Inc.	2.700%	4/15/30	14,155	14,867
Home Depot Inc.	1.375%	3/15/31	10,477	9,877
Home Depot Inc.	1.875%	9/15/31	6,155	6,056
Hyatt Hotels Corp.	4.375%	9/15/28	5,230	5,647
Hyatt Hotels Corp.	5.750%	4/23/30	3,950	4,720
JD.com Inc.	3.875%	4/29/26	104	111
JD.com Inc.	3.375%	1/14/30	5,575	5,818
Kohl's Corp.	3.375%	5/1/31	4,116	4,190
Las Vegas Sands Corp.	3.900%	8/8/29	7,823	7,868
Lear Corp.	3.800%	9/15/27	2,717	2,962
Lear Corp.	4.250%	5/15/29	3,000	3,316
Lear Corp.	3.500%	5/30/30	3,600	3,833
Leggett & Platt Inc.	3.500%	11/15/27	4,100	4,376
Leggett & Platt Inc.	4.400%	3/15/29	4,852	5,429
Leland Stanford Junior University	1.289%	6/1/27	4,328	4,279
Lennar Corp.	5.000%	6/15/27	809	917
Lennar Corp.	4.750%	11/29/27	11,875	13,458
Lowe's Cos. Inc.	3.100%	5/3/27	8,891	9,489
Lowe's Cos. Inc.	1.300%	4/15/28	8,140	7,808
Lowe's Cos. Inc.	1.700%	9/15/28	5,020	4,918
Lowe's Cos. Inc.	3.650%	4/5/29	19,043	20,871
Lowe's Cos. Inc.	4.500%	4/15/30	6,975	8,098
Lowe's Cos. Inc.	1.700%	10/15/30	10,985	10,436
Lowe's Cos. Inc.	2.625%	4/1/31	13,239	13,548
Magna International Inc.	2.450%	6/15/30	3,215	3,261
¹ Marriott International Inc.	4.000%	4/15/28	5,372	5,825
¹ Marriott International Inc.	4.625%	6/15/30	7,245	8,186
¹ Marriott International Inc.	2.850%	4/15/31	11,373	11,346
Masco Corp.	3.500%	11/15/27	3,959	4,254
Masco Corp.	1.500%	2/15/28	5,195	5,031
Masco Corp.	2.000%	10/1/30	2,924	2,803

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Masco Corp.	2.000%	2/15/31	4,010	3,853
1	McDonald's Corp.	3.500%	3/1/27	6,673	7,229
1	McDonald's Corp.	3.500%	7/1/27	9,985	10,848
1	McDonald's Corp.	3.800%	4/1/28	6,894	7,577
1	McDonald's Corp.	2.625%	9/1/29	8,473	8,731
1	McDonald's Corp.	2.125%	3/1/30	6,193	6,178
1	McDonald's Corp.	3.600%	7/1/30	9,740	10,771
	MDC Holdings Inc.	2.500%	1/15/31	3,962	3,842
	Mohawk Industries Inc.	3.625%	5/15/30	4,475	4,811
	NIKE Inc.	2.750%	3/27/27	6,267	6,640
	NIKE Inc.	2.850%	3/27/30	11,847	12,590
	NVR Inc.	3.000%	5/15/30	4,979	5,173
	O'Reilly Automotive Inc.	3.600%	9/1/27	8,140	8,836
	O'Reilly Automotive Inc.	4.350%	6/1/28	561	632
	O'Reilly Automotive Inc.	3.900%	6/1/29	3,998	4,413
	O'Reilly Automotive Inc.	4.200%	4/1/30	8,170	9,234
	Owens Corning	3.950%	8/15/29	4,175	4,570
	Owens Corning	3.875%	6/1/30	2,119	2,315
	PulteGroup Inc.	5.000%	1/15/27	4,750	5,430
	Ralph Lauren Corp.	2.950%	6/15/30	6,875	7,170
	Ross Stores Inc.	1.875%	4/15/31	3,000	2,871
3	Sands China Ltd.	2.300%	3/8/27	4,078	3,840
	Sands China Ltd.	5.400%	8/8/28	16,900	18,251
3	Sands China Ltd.	2.850%	3/8/29	2,800	2,628
	Sands China Ltd.	4.375%	6/18/30	8,020	8,185
3	Sands China Ltd.	3.250%	8/8/31	4,752	4,445
	Snap-on Inc.	3.250%	3/1/27	2,575	2,766
	Stanley Black & Decker Inc.	4.250%	11/15/28	5,519	6,274
	Stanley Black & Decker Inc.	2.300%	3/15/30	4,693	4,745
	Starbucks Corp.	2.000%	3/12/27	4,357	4,404
	Starbucks Corp.	3.500%	3/1/28	6,308	6,833
	Starbucks Corp.	4.000%	11/15/28	6,005	6,719
	Starbucks Corp.	3.550%	8/15/29	1,839	2,010
	Starbucks Corp.	2.250%	3/12/30	8,974	8,966
	Starbucks Corp.	2.550%	11/15/30	10,195	10,404
	Steelcase Inc.	5.125%	1/18/29	4,075	4,623
	Tapestry Inc.	4.125%	7/15/27	1,213	1,312
	TJX Cos. Inc.	1.150%	5/15/28	5,086	4,901
	TJX Cos. Inc.	3.875%	4/15/30	5,525	6,202
	TJX Cos. Inc.	1.600%	5/15/31	2,050	1,960
	Toyota Motor Corp.	3.669%	7/20/28	1,678	1,859
	Toyota Motor Corp.	2.760%	7/2/29	4,199	4,399
1	Toyota Motor Credit Corp.	3.200%	1/11/27	9,675	10,401
1	Toyota Motor Credit Corp.	1.150%	8/13/27	5,370	5,204
1	Toyota Motor Credit Corp.	3.050%	1/11/28	5,520	5,923
1	Toyota Motor Credit Corp.	1.900%	4/6/28	3,464	3,469
	Toyota Motor Credit Corp.	3.650%	1/8/29	4,065	4,529
1	Toyota Motor Credit Corp.	2.150%	2/13/30	7,352	7,389
1	Toyota Motor Credit Corp.	3.375%	4/1/30	10,375	11,374
1	Toyota Motor Credit Corp.	1.650%	1/10/31	5,450	5,267
	Toyota Motor Credit Corp.	1.900%	9/12/31	5,600	5,475
	Tractor Supply Co.	1.750%	11/1/30	5,500	5,168
	VF Corp.	2.800%	4/23/27	4,600	4,813
	VF Corp.	2.950%	4/23/30	7,565	7,851
	Whirlpool Corp.	4.750%	2/26/29	10,618	12,257

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Whirlpool Corp.	2.400%	5/15/31	1,238	1,240
¹ Yale University	1.482%	4/15/30	7,560	7,377
				1,005,831

Consumer Staples (2.7%)

Ahold Finance USA LLC	6.875%	5/1/29	4,550	5,918
Altria Group Inc.	2.625%	9/16/26	4,757	4,919
Altria Group Inc.	4.800%	2/14/29	9,466	10,691
Altria Group Inc.	3.400%	5/6/30	8,751	9,087
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	15,843	17,615
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	36,004	41,921
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	22,980	25,179
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	2,835	3,413
Archer-Daniels-Midland Co.	3.250%	3/27/30	8,725	9,475
Avery Dennison Corp.	4.875%	12/6/28	4,225	4,928
Avery Dennison Corp.	2.650%	4/30/30	5,789	5,865
BAT Capital Corp.	4.700%	4/2/27	7,420	8,176
BAT Capital Corp.	3.557%	8/15/27	20,234	21,240
BAT Capital Corp.	2.259%	3/25/28	13,581	13,249
BAT Capital Corp.	3.462%	9/6/29	4,119	4,268
BAT Capital Corp.	4.906%	4/2/30	8,018	9,020
BAT Capital Corp.	2.726%	3/25/31	17,720	17,211
Bunge Ltd. Finance Corp.	3.750%	9/25/27	4,617	5,025
Bunge Ltd. Finance Corp.	2.750%	5/14/31	8,568	8,699
Campbell Soup Co.	4.150%	3/15/28	3,195	3,548
Campbell Soup Co.	2.375%	4/24/30	7,190	7,146
Church & Dwight Co. Inc.	3.150%	8/1/27	3,375	3,585
Clorox Co.	3.100%	10/1/27	5,440	5,789
Clorox Co.	3.900%	5/15/28	200	224
Clorox Co.	1.800%	5/15/30	6,100	5,918
Coca-Cola Co.	3.375%	3/25/27	13,670	14,869
Coca-Cola Co.	2.900%	5/25/27	3,389	3,617
Coca-Cola Co.	1.450%	6/1/27	6,546	6,514
Coca-Cola Co.	1.500%	3/5/28	7,000	6,901
Coca-Cola Co.	1.000%	3/15/28	15,810	15,203
Coca-Cola Co.	2.125%	9/6/29	11,701	11,887
Coca-Cola Co.	3.450%	3/25/30	5,480	6,066
Coca-Cola Co.	1.650%	6/1/30	10,794	10,458
Coca-Cola Co.	2.000%	3/5/31	2,950	2,941
Coca-Cola Co.	1.375%	3/15/31	14,713	13,883
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	9,100	9,289
Conagra Brands Inc.	1.375%	11/1/27	9,504	9,132
Conagra Brands Inc.	4.850%	11/1/28	11,716	13,480
Constellation Brands Inc.	3.500%	5/9/27	7,583	8,174
Constellation Brands Inc.	3.600%	2/15/28	4,157	4,488
Constellation Brands Inc.	4.650%	11/15/28	5,913	6,784
Constellation Brands Inc.	3.150%	8/1/29	9,308	9,806
Constellation Brands Inc.	2.875%	5/1/30	701	719
Constellation Brands Inc.	2.250%	8/1/31	8,225	8,039
Costco Wholesale Corp.	3.000%	5/18/27	14,221	15,263
Costco Wholesale Corp.	1.375%	6/20/27	5,375	5,336
Costco Wholesale Corp.	1.600%	4/20/30	18,824	18,240
Diageo Capital plc	3.875%	5/18/28	4,188	4,683
Diageo Capital plc	2.375%	10/24/29	8,450	8,629
Diageo Capital plc	2.000%	4/29/30	2,285	2,257
Dollar General Corp.	3.875%	4/15/27	6,901	7,564

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dollar General Corp.	4.125%	5/1/28	3,800	4,227
Dollar General Corp.	3.500%	4/3/30	13,039	14,109
Dollar Tree Inc.	4.200%	5/15/28	8,529	9,522
Dollar Tree Inc.	2.650%	12/1/31	6,000	6,012
Estee Lauder Cos. Inc.	3.150%	3/15/27	4,017	4,309
Estee Lauder Cos. Inc.	2.375%	12/1/29	5,551	5,683
Estee Lauder Cos. Inc.	2.600%	4/15/30	7,787	8,073
Estee Lauder Cos. Inc.	1.950%	3/15/31	4,587	4,526
Flowers Foods Inc.	2.400%	3/15/31	3,620	3,567
General Mills Inc.	3.200%	2/10/27	4,975	5,291
General Mills Inc.	4.200%	4/17/28	11,033	12,314
General Mills Inc.	2.875%	4/15/30	7,515	7,836
General Mills Inc.	2.250%	10/14/31	3,329	3,293
Hershey Co.	2.450%	11/15/29	2,365	2,459
Hershey Co.	1.700%	6/1/30	4,560	4,463
Hormel Foods Corp.	1.700%	6/3/28	3,250	3,241
Hormel Foods Corp.	1.800%	6/11/30	10,807	10,599
Ingredion Inc.	2.900%	6/1/30	5,666	5,842
J M Smucker Co.	3.375%	12/15/27	2,199	2,368
J M Smucker Co.	2.375%	3/15/30	6,055	6,073
Kellogg Co.	3.400%	11/15/27	6,514	7,021
Kellogg Co.	4.300%	5/15/28	2,825	3,196
Kellogg Co.	2.100%	6/1/30	2,950	2,895
1 Kellogg Co.	7.450%	4/1/31	1,932	2,723
Keurig Dr Pepper Inc.	3.430%	6/15/27	4,842	5,193
Keurig Dr Pepper Inc.	4.597%	5/25/28	13,993	15,933
Keurig Dr Pepper Inc.	3.200%	5/1/30	6,901	7,303
Keurig Dr Pepper Inc.	2.250%	3/15/31	5,115	5,051
Kimberly-Clark Corp.	1.050%	9/15/27	6,557	6,355
Kimberly-Clark Corp.	3.950%	11/1/28	2,907	3,288
Kimberly-Clark Corp.	3.200%	4/25/29	5,700	6,150
Kimberly-Clark Corp.	3.100%	3/26/30	6,322	6,822
Kimberly-Clark Corp.	2.000%	11/2/31	5,000	4,985
Kroger Co.	3.700%	8/1/27	1,999	2,178
1 Kroger Co.	4.500%	1/15/29	3,256	3,747
Kroger Co.	7.700%	6/1/29	1,000	1,353
Kroger Co.	2.200%	5/1/30	9,568	9,525
Kroger Co.	1.700%	1/15/31	3,630	3,448
McCormick & Co. Inc.	3.400%	8/15/27	10,167	10,988
McCormick & Co. Inc.	2.500%	4/15/30	4,325	4,372
McCormick & Co. Inc.	1.850%	2/15/31	2,036	1,950
Mondelez International Inc.	2.750%	4/13/30	16,024	16,603
Mondelez International Inc.	1.500%	2/4/31	5,153	4,825
PepsiCo Inc.	2.625%	3/19/27	6,512	6,835
PepsiCo Inc.	3.000%	10/15/27	11,674	12,545
PepsiCo Inc.	7.000%	3/1/29	700	954
PepsiCo Inc.	2.625%	7/29/29	8,905	9,365
PepsiCo Inc.	2.750%	3/19/30	12,145	12,841
PepsiCo Inc.	1.625%	5/1/30	16,565	16,132
PepsiCo Inc.	1.950%	10/21/31	11,075	11,073
Philip Morris International Inc.	3.125%	8/17/27	3,195	3,409
Philip Morris International Inc.	3.125%	3/2/28	5,233	5,548
Philip Morris International Inc.	3.375%	8/15/29	5,636	6,080
Philip Morris International Inc.	2.100%	5/1/30	8,244	8,094
Philip Morris International Inc.	1.750%	11/1/30	3,147	2,999

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Procter & Gamble Co.	2.800%	3/25/27	3,494	3,706
Procter & Gamble Co.	3.000%	3/25/30	8,149	8,854
Procter & Gamble Co.	1.200%	10/29/30	15,350	14,527
Procter & Gamble Co.	1.950%	4/23/31	4,033	4,070
Sysco Corp.	3.250%	7/15/27	9,367	9,955
Sysco Corp.	2.400%	2/15/30	6,475	6,496
Sysco Corp.	5.950%	4/1/30	6,576	8,220
Sysco Corp.	2.450%	12/14/31	3,000	3,008
Target Corp.	3.375%	4/15/29	7,890	8,680
Target Corp.	2.350%	2/15/30	4,857	4,990
Target Corp.	2.650%	9/15/30	2	2
Tyson Foods Inc.	3.550%	6/2/27	6,379	6,871
Tyson Foods Inc.	4.350%	3/1/29	9,153	10,355
Unilever Capital Corp.	2.900%	5/5/27	7,795	8,271
Unilever Capital Corp.	3.500%	3/22/28	7,200	7,879
Unilever Capital Corp.	2.125%	9/6/29	10,234	10,322
Unilever Capital Corp.	1.375%	9/14/30	4,998	4,730
Unilever Capital Corp.	1.750%	8/12/31	7,515	7,307
Walgreens Boots Alliance Inc.	3.200%	4/15/30	4,175	4,423
Walmart Inc.	3.700%	6/26/28	22,247	24,942
Walmart Inc.	1.500%	9/22/28	6,000	5,966
Walmart Inc.	3.250%	7/8/29	10,548	11,626
Walmart Inc.	2.375%	9/24/29	10,903	11,345
Walmart Inc.	1.800%	9/22/31	4,150	4,110

1,022,572

Energy (2.7%)

Baker Hughes Holdings LLC	3.337%	12/15/27	9,491	10,125
Baker Hughes Holdings LLC	3.138%	11/7/29	5,250	5,546
Baker Hughes Holdings LLC	4.486%	5/1/30	7,375	8,493
Boardwalk Pipelines LP	4.450%	7/15/27	3,015	3,307
Boardwalk Pipelines LP	4.800%	5/3/29	3,135	3,515
Boardwalk Pipelines LP	3.400%	2/15/31	2,833	2,923
¹ BP Capital Markets America Inc.	3.017%	1/16/27	9,192	9,707
BP Capital Markets America Inc.	3.543%	4/6/27	9,394	10,167
¹ BP Capital Markets America Inc.	3.588%	4/14/27	7,253	7,849
BP Capital Markets America Inc.	3.937%	9/21/28	10,361	11,501
BP Capital Markets America Inc.	4.234%	11/6/28	14,463	16,390
BP Capital Markets America Inc.	3.633%	4/6/30	12,838	14,159
BP Capital Markets America Inc.	1.749%	8/10/30	4,700	4,528
BP Capital Markets plc	3.279%	9/19/27	12,240	13,165
BP Capital Markets plc	3.723%	11/28/28	5,085	5,596
Burlington Resources LLC	7.200%	8/15/31	600	844
Canadian Natural Resources Ltd.	3.850%	6/1/27	13,316	14,317
Canadian Natural Resources Ltd.	2.950%	7/15/30	6,266	6,403
Cenovus Energy Inc.	4.250%	4/15/27	9,920	10,825
Cenovus Energy Inc.	4.400%	4/15/29	7,485	8,283
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	12,907	14,586
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	12,542	13,422
Chevron Corp.	1.995%	5/11/27	6,175	6,281
Chevron Corp.	2.236%	5/11/30	15,075	15,301
Chevron USA Inc.	1.018%	8/12/27	5,350	5,163
Chevron USA Inc.	3.850%	1/15/28	5,462	6,069
Chevron USA Inc.	3.250%	10/15/29	6,175	6,701
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	6,700	7,504
³ ConocoPhillips	3.750%	10/1/27	17,244	18,872

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
3	ConocoPhillips	4.300%	8/15/28	8,735	9,831
3	ConocoPhillips	2.400%	2/15/31	4,590	4,616
	ConocoPhillips Co.	6.950%	4/15/29	12,664	16,659
	Continental Resources Inc.	4.375%	1/15/28	5,200	5,627
3	Coterra Energy Inc.	3.900%	5/15/27	6,902	7,435
3	Coterra Energy Inc.	4.375%	3/15/29	4,250	4,776
	Devon Energy Corp.	5.250%	10/15/27	3,506	3,693
	Devon Energy Corp.	5.875%	6/15/28	3,114	3,377
	Devon Energy Corp.	4.500%	1/15/30	4,992	5,358
	Devon Energy Corp.	7.875%	9/30/31	3,000	4,244
	Diamondback Energy Inc.	3.500%	12/1/29	10,053	10,655
	Diamondback Energy Inc.	3.125%	3/24/31	8,197	8,452
3	Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	4,000	4,113
	Enbridge Inc.	3.700%	7/15/27	6,396	6,911
	Enbridge Inc.	3.125%	11/15/29	6,077	6,377
	Energy Transfer LP	4.400%	3/15/27	5,932	6,411
	Energy Transfer LP	4.200%	4/15/27	5,750	6,226
1	Energy Transfer LP	5.500%	6/1/27	5,332	6,094
	Energy Transfer LP	4.000%	10/1/27	6,425	6,903
	Energy Transfer LP	4.950%	5/15/28	8,275	9,203
	Energy Transfer LP	4.950%	6/15/28	11,000	12,404
	Energy Transfer LP	5.250%	4/15/29	12,282	14,111
	Energy Transfer LP	4.150%	9/15/29	3,563	3,828
	Energy Transfer LP	3.750%	5/15/30	11,475	12,196
	Enterprise Products Operating LLC	3.950%	2/15/27	775	847
	Enterprise Products Operating LLC	4.150%	10/16/28	9,125	10,238
	Enterprise Products Operating LLC	3.125%	7/31/29	10,259	10,898
	Enterprise Products Operating LLC	2.800%	1/31/30	8,290	8,646
1	Enterprise Products Operating LLC	5.250%	8/16/77	4,650	4,756
1	Enterprise Products Operating LLC	5.375%	2/15/78	9,274	9,333
	EOG Resources Inc.	4.375%	4/15/30	6,406	7,406
	Exxon Mobil Corp.	2.275%	8/16/26	1,591	1,645
	Exxon Mobil Corp.	3.294%	3/19/27	2,115	2,281
	Exxon Mobil Corp.	2.440%	8/16/29	8,403	8,619
	Exxon Mobil Corp.	3.482%	3/19/30	20,815	22,842
	Exxon Mobil Corp.	2.610%	10/15/30	13,860	14,384
	Halliburton Co.	2.920%	3/1/30	5,223	5,394
3	Helmerich & Payne Inc.	2.900%	9/29/31	4,235	4,180
	Hess Corp.	4.300%	4/1/27	13,489	14,714
	Hess Corp.	7.300%	8/15/31	4,081	5,455
	HollyFrontier Corp.	4.500%	10/1/30	3,027	3,273
	Kinder Morgan Inc.	4.300%	3/1/28	16,344	18,196
	Kinder Morgan Inc.	2.000%	2/15/31	7,380	7,041
1	Kinder Morgan Inc.	7.800%	8/1/31	1,000	1,420
	Magellan Midstream Partners LP	3.250%	6/1/30	4,161	4,375
	Marathon Oil Corp.	4.400%	7/15/27	7,115	7,807
	Marathon Petroleum Corp.	3.800%	4/1/28	4,866	5,238
	MPLX LP	4.125%	3/1/27	10,296	11,266
	MPLX LP	4.250%	12/1/27	6,846	7,584
	MPLX LP	4.000%	3/15/28	8,608	9,357
	MPLX LP	4.800%	2/15/29	7,743	8,852
	MPLX LP	2.650%	8/15/30	14,205	14,180
	NOV Inc.	3.600%	12/1/29	2,495	2,613
	ONEOK Inc.	4.000%	7/13/27	4,449	4,812
	ONEOK Inc.	4.550%	7/15/28	7,428	8,221

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
ONEOK Inc.	4.350%	3/15/29	8,555	9,386
ONEOK Inc.	3.400%	9/1/29	16,125	16,711
ONEOK Inc.	3.100%	3/15/30	3,690	3,767
ONEOK Inc.	6.350%	1/15/31	550	693
Ovintiv Inc.	7.200%	11/1/31	2,695	3,505
Ovintiv Inc.	7.375%	11/1/31	4,500	5,925
Phillips 66	3.900%	3/15/28	2,051	2,223
Phillips 66	2.150%	12/15/30	8,098	7,798
Phillips 66 Partners LP	3.750%	3/1/28	4,595	4,937
Phillips 66 Partners LP	3.150%	12/15/29	4,375	4,529
Pioneer Natural Resources Co.	1.900%	8/15/30	9,297	8,827
Pioneer Natural Resources Co.	2.150%	1/15/31	6,172	5,960
Plains All American Pipeline LP	3.550%	12/15/29	11,393	11,848
Plains All American Pipeline LP	3.800%	9/15/30	4,510	4,748
Sabine Pass Liquefaction LLC	5.000%	3/15/27	10,622	11,955
Sabine Pass Liquefaction LLC	4.200%	3/15/28	12,851	14,108
Sabine Pass Liquefaction LLC	4.500%	5/15/30	16,958	19,163
Schlumberger Investment SA	2.650%	6/26/30	11,670	11,955
Shell International Finance BV	3.875%	11/13/28	5,060	5,664
Shell International Finance BV	2.375%	11/7/29	12,841	13,137
Shell International Finance BV	2.750%	4/6/30	15,100	15,795
TC PipeLines LP	3.900%	5/25/27	4,670	5,121
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	1,875	2,399
Tosco Corp.	8.125%	2/15/30	2,469	3,468
TotalEnergies Capital International SA	3.455%	2/19/29	7,775	8,456
TotalEnergies Capital International SA	2.829%	1/10/30	7,747	8,139
TotalEnergies Capital SA	3.883%	10/11/28	8,219	9,180
TransCanada PipeLines Ltd.	4.250%	5/15/28	10,472	11,695
TransCanada PipeLines Ltd.	4.100%	4/15/30	12,875	14,371
TransCanada PipeLines Ltd.	2.500%	10/12/31	8,160	8,115
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	3,905	4,280
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	10,469	11,039
Valero Energy Corp.	2.150%	9/15/27	4,738	4,731
Valero Energy Corp.	4.350%	6/1/28	8,675	9,566
Valero Energy Corp.	4.000%	4/1/29	8,810	9,607
Valero Energy Corp.	2.800%	12/1/31	4,000	3,989
Valero Energy Partners LP	4.500%	3/15/28	4,815	5,338
Williams Cos. Inc.	3.750%	6/15/27	13,116	14,171
Williams Cos. Inc.	3.500%	11/15/30	9,475	10,120
¹ Williams Cos. Inc.	7.500%	1/15/31	1,636	2,224
Williams Cos. Inc.	2.600%	3/15/31	12,437	12,400
				1,027,958

Financials (11.8%)

¹ Aegon NV	5.500%	4/11/48	5,695	6,530
AerCap Ireland Capital DAC	3.650%	7/21/27	12,736	13,437
AerCap Ireland Capital DAC	4.625%	10/15/27	5,121	5,656
AerCap Ireland Capital DAC	3.875%	1/23/28	6,785	7,218
AerCap Ireland Capital DAC	3.000%	10/29/28	28,650	29,080
AerCap Ireland Capital DAC	3.300%	1/30/32	10,000	10,198
Affiliated Managers Group Inc.	3.300%	6/15/30	6,715	7,106
Aflac Inc.	3.600%	4/1/30	9,589	10,573
Air Lease Corp.	3.625%	4/1/27	4,238	4,461
Air Lease Corp.	3.625%	12/1/27	6,227	6,586
Air Lease Corp.	2.100%	9/1/28	8,260	7,988
Air Lease Corp.	4.625%	10/1/28	2,874	3,174

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Air Lease Corp.	3.250%	10/1/29	6,432	6,600
1	Air Lease Corp.	3.000%	2/1/30	5,143	5,156
	Air Lease Corp.	3.125%	12/1/30	4,777	4,878
	Alleghany Corp.	3.625%	5/15/30	4,810	5,218
	Allstate Corp.	1.450%	12/15/30	4,222	3,998
	Ally Financial Inc.	2.200%	11/2/28	8,200	8,149
1	Ally Financial Inc.	8.000%	11/1/31	17,610	24,917
	American Equity Investment Life Holding Co.	5.000%	6/15/27	4,610	5,243
3	American Express Co.	3.300%	5/3/27	19,152	20,544
	American Financial Group Inc.	5.250%	4/2/30	3,062	3,661
	American International Group Inc.	4.200%	4/1/28	3,670	4,106
	American International Group Inc.	4.250%	3/15/29	3,160	3,609
	American International Group Inc.	3.400%	6/30/30	16,589	17,986
1	American International Group Inc.	5.750%	4/1/48	5,160	5,805
1	Andrew W Mellon Foundation	0.947%	8/1/27	2,525	2,444
1	Aon Corp.	8.205%	1/1/27	3,000	3,775
	Aon Corp.	4.500%	12/15/28	200	228
	Aon Corp.	3.750%	5/2/29	7,752	8,499
	Aon Corp.	2.800%	5/15/30	8,848	9,119
	Aon Corp.	2.600%	12/2/31	5,000	5,089
	Ares Capital Corp.	2.875%	6/15/28	7,201	7,183
	Ares Capital Corp.	3.200%	11/15/31	6,000	5,895
	Arthur J Gallagher & Co.	2.400%	11/9/31	3,125	3,081
	Assurant Inc.	4.900%	3/27/28	3,600	4,117
	Assurant Inc.	3.700%	2/22/30	2,550	2,706
	Assured Guaranty US Holdings Inc.	3.150%	6/15/31	4,300	4,494
	Athene Holding Ltd.	4.125%	1/12/28	4,312	4,721
	Athene Holding Ltd.	6.150%	4/3/30	8,591	10,628
	Athene Holding Ltd.	3.500%	1/15/31	7,395	7,805
	AXA SA	8.600%	12/15/30	11,583	16,781
	AXIS Specialty Finance LLC	3.900%	7/15/29	1,350	1,472
1	AXIS Specialty Finance LLC	4.900%	1/15/40	3,417	3,585
	AXIS Specialty Finance plc	4.000%	12/6/27	3,355	3,655
	Banco Santander SA	4.250%	4/11/27	11,063	12,162
	Banco Santander SA	3.800%	2/23/28	2,251	2,438
	Banco Santander SA	4.379%	4/12/28	5,300	5,936
	Banco Santander SA	3.306%	6/27/29	6,791	7,217
	Banco Santander SA	3.490%	5/28/30	16,955	17,950
	Banco Santander SA	2.749%	12/3/30	7,744	7,573
	Banco Santander SA	2.958%	3/25/31	7,785	7,940
1	Bank of America Corp.	4.250%	10/22/26	87	96
1	Bank of America Corp.	3.248%	10/21/27	20,364	21,710
1	Bank of America Corp.	3.824%	1/20/28	20,753	22,489
1	Bank of America Corp.	3.705%	4/24/28	16,875	18,324
1	Bank of America Corp.	3.593%	7/21/28	17,332	18,655
1	Bank of America Corp.	3.419%	12/20/28	50,416	53,878
1	Bank of America Corp.	3.970%	3/5/29	16,466	18,030
1	Bank of America Corp.	2.087%	6/14/29	15,505	15,415
1	Bank of America Corp.	4.271%	7/23/29	45,500	50,723
1	Bank of America Corp.	3.974%	2/7/30	19,680	21,706
1	Bank of America Corp.	3.194%	7/23/30	5,133	5,413
1	Bank of America Corp.	2.884%	10/22/30	9,075	9,366
1	Bank of America Corp.	2.496%	2/13/31	50,645	50,828
1	Bank of America Corp.	2.592%	4/29/31	17,943	18,117
1	Bank of America Corp.	1.898%	7/23/31	24,160	23,166

Intermediate-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	Bank of America Corp.	1.922%	10/24/31	17,587	16,855
1	Bank of America Corp.	2.651%	3/11/32	18,888	19,130
	Bank of America Corp.	2.687%	4/22/32	50,920	51,722
	Bank of America Corp.	2.299%	7/21/32	41,815	41,064
	Bank of America Corp.	2.572%	10/20/32	18,265	18,353
	Bank of America Corp.	2.482%	9/21/36	18,517	17,922
1	Bank of Montreal	3.803%	12/15/32	10,290	11,019
1	Bank of New York Mellon Corp.	3.250%	5/16/27	11,009	11,873
1	Bank of New York Mellon Corp.	3.400%	1/29/28	10,269	11,149
1	Bank of New York Mellon Corp.	3.442%	2/7/28	3,205	3,460
1	Bank of New York Mellon Corp.	1.650%	7/14/28	495	491
1	Bank of New York Mellon Corp.	3.300%	8/23/29	10,503	11,310
1	Bank of New York Mellon Corp.	1.800%	7/28/31	1,545	1,509
	Bank of Nova Scotia	2.150%	8/1/31	5,255	5,211
	BankUnited Inc.	5.125%	6/11/30	4,400	5,004
	Barclays plc	4.337%	1/10/28	6,720	7,355
	Barclays plc	4.836%	5/9/28	19,328	21,247
1	Barclays plc	4.972%	5/16/29	14,033	16,058
1	Barclays plc	5.088%	6/20/30	9,000	10,187
	Barclays plc	2.645%	6/24/31	7,973	7,956
	Barclays plc	2.667%	3/10/32	3,662	3,632
	Barclays plc	2.894%	11/24/32	10,000	10,050
	Barclays plc	3.564%	9/23/35	16,166	16,553
	Berkshire Hathaway Finance Corp.	1.850%	3/12/30	6,138	6,090
	Berkshire Hathaway Finance Corp.	1.450%	10/15/30	4,004	3,837
	BlackRock Inc.	3.200%	3/15/27	2,944	3,179
	BlackRock Inc.	3.250%	4/30/29	9,533	10,379
	BlackRock Inc.	2.400%	4/30/30	7,820	8,033
	BlackRock Inc.	1.900%	1/28/31	4,751	4,684
3	Blackstone Private Credit Fund	3.250%	3/15/27	12,120	12,135
3	Blackstone Secured Lending Fund	2.850%	9/30/28	5,445	5,312
	Brighthouse Financial Inc.	5.625%	5/15/30	6,990	8,344
	Brookfield Finance Inc.	3.900%	1/25/28	6,450	7,081
	Brookfield Finance Inc.	4.850%	3/29/29	8,025	9,251
	Brookfield Finance Inc.	4.350%	4/15/30	8,612	9,707
	Brookfield Finance Inc.	2.724%	4/15/31	4,000	4,038
	Brown & Brown Inc.	4.500%	3/15/29	3,205	3,628
	Brown & Brown Inc.	2.375%	3/15/31	5,394	5,287
	Capital One Financial Corp.	3.750%	3/9/27	10,600	11,493
	Capital One Financial Corp.	3.650%	5/11/27	7,877	8,503
	Capital One Financial Corp.	1.878%	11/2/27	200	199
	Capital One Financial Corp.	3.800%	1/31/28	15,708	17,106
	Capital One Financial Corp.	2.359%	7/29/32	6,190	5,873
	Capital One Financial Corp.	2.618%	11/2/32	4,170	4,153
	Cboe Global Markets Inc.	3.650%	1/12/27	6,138	6,657
	Cboe Global Markets Inc.	1.625%	12/15/30	4,700	4,465
	Charles Schwab Corp.	3.450%	2/13/26	300	322
	Charles Schwab Corp.	3.200%	3/2/27	3,670	3,929
	Charles Schwab Corp.	3.300%	4/1/27	6,742	7,236
	Charles Schwab Corp.	3.200%	1/25/28	6,324	6,798
	Charles Schwab Corp.	2.000%	3/20/28	11,426	11,563
	Charles Schwab Corp.	4.000%	2/1/29	7,277	8,164
	Charles Schwab Corp.	3.250%	5/22/29	6,756	7,261
	Charles Schwab Corp.	2.750%	10/1/29	5,825	6,094
	Charles Schwab Corp.	4.625%	3/22/30	1,300	1,539

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Charles Schwab Corp.	2.300%	5/13/31	15,404	15,555
Chubb INA Holdings Inc.	1.375%	9/15/30	12,548	11,817
CI Financial Corp.	3.200%	12/17/30	9,650	9,919
1 Cincinnati Financial Corp.	6.920%	5/15/28	3,225	4,137
Citigroup Inc.	4.450%	9/29/27	39,791	44,367
1 Citigroup Inc.	3.887%	1/10/28	34,416	37,317
Citigroup Inc.	6.625%	1/15/28	875	1,093
1 Citigroup Inc.	3.668%	7/24/28	21,088	22,745
Citigroup Inc.	4.125%	7/25/28	4,749	5,220
1 Citigroup Inc.	3.520%	10/27/28	23,161	24,835
1 Citigroup Inc.	4.075%	4/23/29	7,066	7,791
1 Citigroup Inc.	3.980%	3/20/30	26,697	29,450
1 Citigroup Inc.	2.976%	11/5/30	14,587	15,157
1 Citigroup Inc.	2.666%	1/29/31	17,250	17,515
1 Citigroup Inc.	4.412%	3/31/31	46,639	53,290
1 Citigroup Inc.	2.572%	6/3/31	23,434	23,628
Citigroup Inc.	2.520%	11/3/32	10,000	10,003
Citizens Financial Group Inc.	2.500%	2/6/30	4,694	4,719
Citizens Financial Group Inc.	3.250%	4/30/30	6,109	6,475
CME Group Inc.	3.750%	6/15/28	4,750	5,274
CNA Financial Corp.	3.450%	8/15/27	4,083	4,399
CNA Financial Corp.	3.900%	5/1/29	5,442	6,027
CNA Financial Corp.	2.050%	8/15/30	2,625	2,545
CNO Financial Group Inc.	5.250%	5/30/29	5,050	5,801
Comerica Inc.	4.000%	2/1/29	700	783
1 Deutsche Bank AG	3.547%	9/18/31	14,255	15,030
Deutsche Bank AG	3.035%	5/28/32	450	453
1 Discover Bank	4.650%	9/13/28	10,139	11,519
1 Discover Bank	2.700%	2/6/30	5,859	5,936
Discover Financial Services	4.100%	2/9/27	11,372	12,381
E*TRADE Financial Corp.	3.800%	8/24/27	4,641	5,040
E*TRADE Financial Corp.	4.500%	6/20/28	3,285	3,700
Eaton Vance Corp.	3.500%	4/6/27	3,470	3,719
Enstar Group Ltd.	4.950%	6/1/29	11,380	12,716
Enstar Group Ltd.	3.100%	9/1/31	306	300
Equitable Holdings Inc.	7.000%	4/1/28	2,850	3,592
Equitable Holdings Inc.	4.350%	4/20/28	9,330	10,453
Fairfax Financial Holdings Ltd.	4.850%	4/17/28	6,184	6,899
Fairfax Financial Holdings Ltd.	4.625%	4/29/30	5,700	6,387
Fairfax Financial Holdings Ltd.	3.375%	3/3/31	4,000	4,120
Fidelity National Financial Inc.	4.500%	8/15/28	4,937	5,584
Fidelity National Financial Inc.	3.400%	6/15/30	5,765	6,098
Fifth Third Bancorp	2.550%	5/5/27	4,241	4,385
Fifth Third Bancorp	3.950%	3/14/28	7,006	7,736
1 Fifth Third Bank NA	2.250%	2/1/27	7,377	7,549
First American Financial Corp.	4.000%	5/15/30	4,077	4,463
First American Financial Corp.	2.400%	8/15/31	5,000	4,897
Franklin Resources Inc.	1.600%	10/30/30	3,832	3,617
FS KKR Capital Corp.	2.625%	1/15/27	3,264	3,230
FS KKR Capital Corp.	3.125%	10/12/28	3,000	2,990
GATX Corp.	3.850%	3/30/27	4,225	4,571
GATX Corp.	3.500%	3/15/28	4,177	4,475
GATX Corp.	4.550%	11/7/28	3,621	4,130
GATX Corp.	4.700%	4/1/29	1,760	2,026
GATX Corp.	4.000%	6/30/30	4,801	5,316

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Globe Life Inc.	4.550%	9/15/28	5,546	6,303
	Globe Life Inc.	2.150%	8/15/30	3,125	3,082
	Goldman Sachs Group Inc.	5.950%	1/15/27	7,466	8,804
	Goldman Sachs Group Inc.	3.850%	1/26/27	18,577	20,001
1	Goldman Sachs Group Inc.	3.691%	6/5/28	24,958	26,936
1	Goldman Sachs Group Inc.	3.814%	4/23/29	25,133	27,355
1	Goldman Sachs Group Inc.	4.223%	5/1/29	25,797	28,667
	Goldman Sachs Group Inc.	2.600%	2/7/30	1,500	1,525
	Goldman Sachs Group Inc.	3.800%	3/15/30	31,784	34,956
	Goldman Sachs Group Inc.	1.992%	1/27/32	20,237	19,369
	Goldman Sachs Group Inc.	2.615%	4/22/32	36,832	37,019
	Goldman Sachs Group Inc.	2.383%	7/21/32	24,970	24,588
	Goldman Sachs Group Inc.	2.650%	10/21/32	24,450	24,612
	Golub Capital BDC Inc.	2.050%	2/15/27	1,150	1,108
	Hanover Insurance Group Inc.	2.500%	9/1/30	2,958	2,950
	Hartford Financial Services Group Inc.	2.800%	8/19/29	6,610	6,852
	HSBC Holdings plc	1.589%	5/24/27	275	269
1	HSBC Holdings plc	4.041%	3/13/28	20,557	22,222
1	HSBC Holdings plc	2.013%	9/22/28	15,922	15,589
1	HSBC Holdings plc	4.583%	6/19/29	30,417	34,077
	HSBC Holdings plc	2.206%	8/17/29	10,843	10,636
	HSBC Holdings plc	4.950%	3/31/30	21,861	25,634
1	HSBC Holdings plc	3.973%	5/22/30	34,687	37,712
1	HSBC Holdings plc	2.848%	6/4/31	12,108	12,286
1	HSBC Holdings plc	2.357%	8/18/31	13,275	12,969
	HSBC Holdings plc	2.804%	5/24/32	15,463	15,539
	HSBC Holdings plc	2.871%	11/22/32	22,150	22,351
	Huntington Bancshares Inc.	2.550%	2/4/30	7,975	8,104
3	Huntington Bancshares Inc.	2.487%	8/15/36	3,974	3,807
	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	5,900	6,392
	ING Groep NV	3.950%	3/29/27	6,634	7,272
	ING Groep NV	4.550%	10/2/28	9,140	10,487
	ING Groep NV	4.050%	4/9/29	6,485	7,242
	ING Groep NV	2.727%	4/1/32	2,577	2,626
	Intercontinental Exchange Inc.	3.100%	9/15/27	3,881	4,134
	Intercontinental Exchange Inc.	3.750%	9/21/28	4,138	4,579
	Intercontinental Exchange Inc.	2.100%	6/15/30	11,521	11,428
3	Jackson Financial Inc.	3.125%	11/23/31	3,398	3,428
	Jefferies Group LLC	4.850%	1/15/27	5,192	5,901
	Jefferies Group LLC	6.450%	6/8/27	1,050	1,284
	Jefferies Group LLC	4.150%	1/23/30	4,896	5,435
	Jefferies Group LLC	2.625%	10/15/31	5,998	5,923
	JPMorgan Chase & Co.	8.000%	4/29/27	5,797	7,505
	JPMorgan Chase & Co.	4.250%	10/1/27	9,702	10,866
	JPMorgan Chase & Co.	3.625%	12/1/27	3,728	4,019
1	JPMorgan Chase & Co.	3.782%	2/1/28	26,798	29,032
1	JPMorgan Chase & Co.	3.540%	5/1/28	18,575	19,990
1	JPMorgan Chase & Co.	2.182%	6/1/28	13,808	13,902
1	JPMorgan Chase & Co.	3.509%	1/23/29	12,299	13,190
1	JPMorgan Chase & Co.	4.005%	4/23/29	27,707	30,611
	JPMorgan Chase & Co.	2.069%	6/1/29	11,671	11,574
1	JPMorgan Chase & Co.	4.203%	7/23/29	21,981	24,549
1	JPMorgan Chase & Co.	4.452%	12/5/29	29,439	33,409
1	JPMorgan Chase & Co.	3.702%	5/6/30	22,048	24,050
1	JPMorgan Chase & Co.	2.739%	10/15/30	28,024	28,754

Intermediate-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	JPMorgan Chase & Co.	4.493%	3/24/31	23,349	27,030
1	JPMorgan Chase & Co.	2.522%	4/22/31	18,925	19,144
1	JPMorgan Chase & Co.	2.956%	5/13/31	25,832	26,733
	JPMorgan Chase & Co.	1.764%	11/19/31	13,142	12,467
	JPMorgan Chase & Co.	1.953%	2/4/32	33,383	32,145
	JPMorgan Chase & Co.	2.580%	4/22/32	40,499	41,004
	JPMorgan Chase & Co.	2.545%	11/8/32	21,915	22,063
	Kemper Corp.	2.400%	9/30/30	3,650	3,529
1	KeyBank NA	6.950%	2/1/28	500	633
1	KeyCorp	2.250%	4/6/27	7,140	7,260
1	KeyCorp	4.100%	4/30/28	5,800	6,498
1	KeyCorp	2.550%	10/1/29	5,963	6,103
	Lazard Group LLC	3.625%	3/1/27	2,495	2,677
	Lazard Group LLC	4.500%	9/19/28	4,417	5,046
	Lazard Group LLC	4.375%	3/11/29	5,676	6,420
	Lincoln National Corp.	3.800%	3/1/28	3,425	3,759
	Lincoln National Corp.	3.050%	1/15/30	4,848	5,058
	Lincoln National Corp.	3.400%	1/15/31	2,853	3,069
	Lloyds Banking Group plc	4.650%	3/24/26	103	113
	Lloyds Banking Group plc	3.750%	1/11/27	9,775	10,568
	Lloyds Banking Group plc	4.375%	3/22/28	13,659	15,359
	Lloyds Banking Group plc	4.550%	8/16/28	5,203	5,932
1	Lloyds Banking Group plc	3.574%	11/7/28	16,377	17,506
	Loews Corp.	3.200%	5/15/30	3,590	3,821
1	Manufacturers & Traders Trust Co.	3.400%	8/17/27	4,915	5,260
	Manulife Financial Corp.	2.484%	5/19/27	3,379	3,470
1	Manulife Financial Corp.	4.061%	2/24/32	6,048	6,516
	Markel Corp.	3.500%	11/1/27	3,265	3,503
	Markel Corp.	3.350%	9/17/29	2,500	2,701
	Marsh & McLennan Cos. Inc.	4.375%	3/15/29	13,536	15,459
	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	6,285	6,277
	Marsh & McLennan Cos. Inc.	2.375%	12/15/31	2,000	2,019
	Mastercard Inc.	3.300%	3/26/27	10,231	11,064
	Mastercard Inc.	3.500%	2/26/28	6,330	6,933
	Mastercard Inc.	2.950%	6/1/29	10,453	11,183
	Mastercard Inc.	3.350%	3/26/30	12,621	13,879
	Mastercard Inc.	1.900%	3/15/31	1,450	1,449
	Mastercard Inc.	2.000%	11/18/31	5,964	5,943
	Mercury General Corp.	4.400%	3/15/27	3,160	3,486
	MetLife Inc.	4.550%	3/23/30	7,150	8,457
	Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	9,469	10,299
	Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	11,350	12,124
	Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	12,648	14,023
	Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	5,923	6,615
	Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	13,029	14,269
	Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	18,526	19,558
	Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	7,176	7,250
	Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	7,500	7,288
	Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	27,126	26,778
	Mizuho Financial Group Inc.	3.663%	2/28/27	3,195	3,450
	Mizuho Financial Group Inc.	3.170%	9/11/27	11,876	12,534
	Mizuho Financial Group Inc.	4.018%	3/5/28	6,185	6,872
1	Mizuho Financial Group Inc.	4.254%	9/11/29	6,394	7,131
1	Mizuho Financial Group Inc.	3.153%	7/16/30	6,290	6,604
1	Mizuho Financial Group Inc.	2.869%	9/13/30	5,141	5,296

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
1	Mizuho Financial Group Inc.	2.591%	5/25/31	1,475	1,486
1	Mizuho Financial Group Inc.	2.201%	7/10/31	10,958	10,707
1	Mizuho Financial Group Inc.	1.979%	9/8/31	8,802	8,454
	Mizuho Financial Group Inc.	2.564%	9/13/31	7,109	6,938
	Mizuho Financial Group Inc.	2.260%	7/9/32	1,598	1,564
	Morgan Stanley	3.625%	1/20/27	25,473	27,643
	Morgan Stanley	3.950%	4/23/27	19,069	20,970
1	Morgan Stanley	3.591%	7/22/28	24,512	26,441
1	Morgan Stanley	3.772%	1/24/29	27,901	30,380
1	Morgan Stanley	4.431%	1/23/30	24,709	28,137
1	Morgan Stanley	2.699%	1/22/31	34,908	35,758
1	Morgan Stanley	3.622%	4/1/31	28,665	31,269
1	Morgan Stanley	1.794%	2/13/32	14,405	13,650
1	Morgan Stanley	1.928%	4/28/32	16,910	16,157
1	Morgan Stanley	2.239%	7/21/32	30,712	30,090
1	Morgan Stanley	2.511%	10/20/32	20,335	20,315
	Morgan Stanley	2.484%	9/16/36	24,728	23,802
	Nasdaq Inc.	1.650%	1/15/31	1,499	1,395
1	NatWest Group plc	3.073%	5/22/28	8,513	8,871
1	NatWest Group plc	4.892%	5/18/29	15,418	17,637
1	NatWest Group plc	5.076%	1/27/30	14,786	17,154
1	NatWest Group plc	4.445%	5/8/30	9,115	10,256
1	NatWest Group plc	3.032%	11/28/35	4,722	4,655
	Nomura Holdings Inc.	2.172%	7/14/28	6,128	6,004
	Nomura Holdings Inc.	3.103%	1/16/30	17,480	18,016
	Nomura Holdings Inc.	2.679%	7/16/30	4,210	4,200
	Nomura Holdings Inc.	2.608%	7/14/31	3,240	3,194
	Northern Trust Corp.	3.650%	8/3/28	5,446	6,060
	Northern Trust Corp.	3.150%	5/3/29	7,448	8,016
	Northern Trust Corp.	1.950%	5/1/30	370	367
1	Northern Trust Corp.	3.375%	5/8/32	5,150	5,421
	Oaktree Specialty Lending Corp.	2.700%	1/15/27	3,200	3,172
	ORIX Corp.	3.700%	7/18/27	4,000	4,348
	ORIX Corp.	2.250%	3/9/31	5,025	5,032
	Owl Rock Capital Corp.	2.625%	1/15/27	4,495	4,399
	Owl Rock Capital Corp.	2.875%	6/11/28	4,737	4,662
	Owl Rock Technology Finance Corp.	2.500%	1/15/27	2,650	2,598
	PartnerRe Finance B LLC	3.700%	7/2/29	4,815	5,287
	PartnerRe Finance B LLC	4.500%	10/1/50	3,750	3,975
1	PNC Bank NA	3.100%	10/25/27	6,485	6,943
1	PNC Bank NA	3.250%	1/22/28	4,025	4,321
1	PNC Bank NA	4.050%	7/26/28	12,268	13,770
1	PNC Bank NA	2.700%	10/22/29	11,388	11,755
	PNC Financial Services Group Inc.	3.150%	5/19/27	9,703	10,444
	PNC Financial Services Group Inc.	3.450%	4/23/29	17,325	18,856
	PNC Financial Services Group Inc.	2.550%	1/22/30	18,654	19,236
	Primerica Inc.	2.800%	11/19/31	5,000	5,057
	Principal Financial Group Inc.	3.700%	5/15/29	3,296	3,640
	Principal Financial Group Inc.	2.125%	6/15/30	4,400	4,351
	Progressive Corp.	2.450%	1/15/27	6,115	6,363
	Progressive Corp.	3.200%	3/26/30	8,912	9,648
1	Prudential Financial Inc.	3.878%	3/27/28	1,946	2,163
1	Prudential Financial Inc.	2.100%	3/10/30	2,070	2,080
1	Prudential Financial Inc.	4.500%	9/15/47	6,413	6,703
1	Prudential Financial Inc.	5.700%	9/15/48	5,492	6,179

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
1	Prudential Financial Inc.	3.700%	10/1/50	9,411	9,521
	Prudential plc	3.125%	4/14/30	6,061	6,468
	Raymond James Financial Inc.	4.650%	4/1/30	9,872	11,439
	Regions Financial Corp.	1.800%	8/12/28	5,460	5,346
	Reinsurance Group of America Inc.	3.900%	5/15/29	6,209	6,813
	Reinsurance Group of America Inc.	3.150%	6/15/30	5,100	5,340
	RenaissanceRe Finance Inc.	3.450%	7/1/27	2,000	2,147
	RenaissanceRe Holdings Ltd.	3.600%	4/15/29	1,300	1,411
1	Royal Bank of Canada	2.300%	11/3/31	12,329	12,379
	Santander Holdings USA Inc.	4.400%	7/13/27	13,024	14,312
1	Santander UK Group Holdings plc	3.823%	11/3/28	7,200	7,725
	Santander UK Group Holdings plc	2.896%	3/15/32	7,800	7,882
1	State Street Corp.	4.141%	12/3/29	5,070	5,758
	State Street Corp.	2.400%	1/24/30	11,839	12,188
	State Street Corp.	2.200%	3/3/31	6,764	6,742
	State Street Corp.	3.152%	3/30/31	1,200	1,298
1	State Street Corp.	3.031%	11/1/34	4,550	4,719
	Stewart Information Services Corp.	3.600%	11/15/31	2,000	2,026
	Stifel Financial Corp.	4.000%	5/15/30	3,606	3,971
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	15,541	16,676
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	11,396	12,229
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	5,349	5,791
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	7,595	8,413
	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	6,225	6,107
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	2,715	3,072
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	17,466	18,239
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	5,384	5,600
	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	9,175	9,391
	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	21,125	21,622
	Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	10,984	10,729
	Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	10,271	9,875
	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	4,360	4,108
	Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	8,028	7,864
	SVB Financial Group	2.100%	5/15/28	3,000	3,003
	SVB Financial Group	3.125%	6/5/30	5,049	5,301
	SVB Financial Group	1.800%	2/2/31	3,257	3,086
	Synchrony Financial	3.950%	12/1/27	5,869	6,310
	Synchrony Financial	5.150%	3/19/29	5,908	6,795
1	Toronto-Dominion Bank	2.000%	9/10/31	5,427	5,348
1	Truist Bank	2.250%	3/11/30	17,215	17,184
1	Truist Financial Corp.	1.125%	8/3/27	9,698	9,386
1	Truist Financial Corp.	3.875%	3/19/29	6,068	6,688
1	Truist Financial Corp.	1.950%	6/5/30	8,600	8,493
	Unum Group	4.000%	6/15/29	2,000	2,211
1	US Bancorp	3.150%	4/27/27	13,771	14,769
1	US Bancorp	3.900%	4/26/28	4,411	4,954
1	US Bancorp	3.000%	7/30/29	7,280	7,685
1	US Bancorp	1.375%	7/22/30	7,503	7,068
	US Bancorp	2.491%	11/3/36	10,545	10,515
	Visa Inc.	1.900%	4/15/27	14,099	14,329
	Visa Inc.	0.750%	8/15/27	2,179	2,097
	Visa Inc.	2.750%	9/15/27	7,925	8,381
	Visa Inc.	2.050%	4/15/30	10,275	10,387
	Visa Inc.	1.100%	2/15/31	8,775	8,193
1	Voya Financial Inc.	4.700%	1/23/48	4,180	4,225

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Webster Financial Corp.	4.100%	3/25/29	2,575	2,828
¹ Wells Fargo & Co.	4.300%	7/22/27	13,863	15,496
¹ Wells Fargo & Co.	3.584%	5/22/28	20,742	22,305
¹ Wells Fargo & Co.	2.393%	6/2/28	15,019	15,268
¹ Wells Fargo & Co.	4.150%	1/24/29	14,573	16,294
¹ Wells Fargo & Co.	2.879%	10/30/30	32,147	33,422
¹ Wells Fargo & Co.	2.572%	2/11/31	22,781	23,253
¹ Wells Fargo & Co.	4.478%	4/4/31	40,424	46,872
Western Union Co.	2.750%	3/15/31	3,000	2,971
Westpac Banking Corp.	1.150%	6/3/26	83	82
Westpac Banking Corp.	3.350%	3/8/27	5,979	6,456
Westpac Banking Corp.	3.400%	1/25/28	2,611	2,843
Westpac Banking Corp.	1.953%	11/20/28	11,000	10,958
Westpac Banking Corp.	2.650%	1/16/30	2,970	3,093
Westpac Banking Corp.	4.110%	7/24/34	13,747	14,829
Westpac Banking Corp.	2.668%	11/15/35	14,285	13,927
Westpac Banking Corp.	3.020%	11/18/36	10,335	10,223
Willis North America Inc.	4.500%	9/15/28	4,519	5,055
Willis North America Inc.	2.950%	9/15/29	4,277	4,390
Wintrust Financial Corp.	4.850%	6/6/29	2,000	2,164
Zions Bancorp NA	3.250%	10/29/29	4,227	4,370
				4,496,138

Health Care (3.5%)

Abbott Laboratories	1.150%	1/30/28	8,075	7,851
Abbott Laboratories	1.400%	6/30/30	4,300	4,149
AbbVie Inc.	4.250%	11/14/28	14,219	16,060
AbbVie Inc.	3.200%	11/21/29	48,220	51,622
Adventist Health System	2.952%	3/1/29	2,249	2,352
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,600	2,900
¹ Advocate Health & Hospitals Corp.	2.211%	6/15/30	1,610	1,611
Agilent Technologies Inc.	2.750%	9/15/29	4,925	5,092
Agilent Technologies Inc.	2.100%	6/4/30	4,325	4,235
Agilent Technologies Inc.	2.300%	3/12/31	6,800	6,732
AmerisourceBergen Corp.	3.450%	12/15/27	5,483	5,907
AmerisourceBergen Corp.	2.800%	5/15/30	3,493	3,591
AmerisourceBergen Corp.	2.700%	3/15/31	10,774	10,899
Amgen Inc.	2.200%	2/21/27	13,945	14,268
Amgen Inc.	3.200%	11/2/27	7,691	8,277
Amgen Inc.	1.650%	8/15/28	6,250	6,126
Amgen Inc.	2.450%	2/21/30	11,975	12,188
Amgen Inc.	2.300%	2/25/31	8,908	8,947
Amgen Inc.	2.000%	1/15/32	4,000	3,868
Anthem Inc.	3.650%	12/1/27	18,322	20,110
Anthem Inc.	4.101%	3/1/28	581	647
Anthem Inc.	2.875%	9/15/29	9,291	9,718
Anthem Inc.	2.250%	5/15/30	15,682	15,648
Anthem Inc.	2.550%	3/15/31	10,969	11,220
¹ Ascension Health	2.532%	11/15/29	7,505	7,819
AstraZeneca Finance LLC	1.750%	5/28/28	9,639	9,577
AstraZeneca Finance LLC	2.250%	5/28/31	10,829	10,945
AstraZeneca plc	3.125%	6/12/27	6,760	7,249
AstraZeneca plc	4.000%	1/17/29	11,471	12,932
AstraZeneca plc	1.375%	8/6/30	13,291	12,545
Banner Health	2.338%	1/1/30	2,725	2,759
Banner Health	1.897%	1/1/31	2,250	2,180

Intermediate-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
3	Baxter International Inc.	1.915%	2/1/27	10,300	10,340
3	Baxter International Inc.	2.272%	12/1/28	11,000	11,088
	Baxter International Inc.	3.950%	4/1/30	4,480	4,999
3	Baxter International Inc.	2.539%	2/1/32	5,000	5,051
1	Baylor Scott & White Holdings	1.777%	11/15/30	1,000	965
	Becton Dickinson & Co.	3.700%	6/6/27	22,675	24,725
	Becton Dickinson & Co.	2.823%	5/20/30	1,799	1,863
	Becton Dickinson & Co.	1.957%	2/11/31	6,825	6,578
	Biogen Inc.	2.250%	5/1/30	14,295	14,087
1	Bon Secours Mercy Health Inc.	3.464%	6/1/30	3,514	3,811
	Boston Scientific Corp.	4.000%	3/1/29	14,571	16,182
	Boston Scientific Corp.	2.650%	6/1/30	7,585	7,727
	Bristol-Myers Squibb Co.	1.125%	11/13/27	5,035	4,904
	Bristol-Myers Squibb Co.	3.450%	11/15/27	4,428	4,842
	Bristol-Myers Squibb Co.	3.900%	2/20/28	15,669	17,472
	Bristol-Myers Squibb Co.	3.400%	7/26/29	32,301	35,331
	Bristol-Myers Squibb Co.	1.450%	11/13/30	18,125	17,258
	Cardinal Health Inc.	3.410%	6/15/27	2,725	2,925
1	Cedars-Sinai Health System	2.288%	8/15/31	2,000	1,998
1	CHRISTUS Health	4.341%	7/1/28	3,085	3,478
1	Cigna Corp.	3.400%	3/1/27	10,627	11,435
1	Cigna Corp.	3.050%	10/15/27	3,947	4,193
	Cigna Corp.	4.375%	10/15/28	16,914	19,228
	Cigna Corp.	2.400%	3/15/30	17,255	17,374
	Cigna Corp.	2.375%	3/15/31	22,740	22,834
	CommonSpirit Health	3.347%	10/1/29	8,167	8,682
	CommonSpirit Health	2.782%	10/1/30	2,450	2,512
	CVS Health Corp.	3.625%	4/1/27	4,416	4,791
	CVS Health Corp.	6.250%	6/1/27	1,390	1,681
	CVS Health Corp.	1.300%	8/21/27	17,551	17,035
	CVS Health Corp.	4.300%	3/25/28	22,400	25,154
	CVS Health Corp.	3.250%	8/15/29	31,057	33,110
	CVS Health Corp.	3.750%	4/1/30	12,514	13,742
	CVS Health Corp.	1.750%	8/21/30	13,835	13,204
	CVS Health Corp.	1.875%	2/28/31	12,536	12,029
	CVS Health Corp.	2.125%	9/15/31	10,000	9,802
	DENTSPLY SIRONA Inc.	3.250%	6/1/30	6,434	6,793
	DH Europe Finance II Sarl	2.600%	11/15/29	4,373	4,514
	Edwards Lifesciences Corp.	4.300%	6/15/28	5,019	5,644
	Eli Lilly & Co.	3.375%	3/15/29	3,861	4,236
	Gilead Sciences Inc.	2.950%	3/1/27	3,657	3,852
	Gilead Sciences Inc.	1.200%	10/1/27	4,090	3,953
	Gilead Sciences Inc.	1.650%	10/1/30	4,474	4,290
	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	11,784	13,170
	GlaxoSmithKline Capital plc	3.375%	6/1/29	7,110	7,747
	HCA Inc.	4.500%	2/15/27	5,157	5,691
	HCA Inc.	4.125%	6/15/29	17,014	18,760
	HCA Inc.	2.375%	7/15/31	8,250	8,118
	Humana Inc.	3.950%	3/15/27	3,927	4,294
	Humana Inc.	3.125%	8/15/29	4,431	4,636
	Humana Inc.	4.875%	4/1/30	2,820	3,308
	Humana Inc.	2.150%	2/3/32	2,000	1,937
	Illumina Inc.	2.550%	3/23/31	4,275	4,282
	Johnson & Johnson	2.950%	3/3/27	8,467	9,061
	Johnson & Johnson	0.950%	9/1/27	14,230	13,920

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Johnson & Johnson	2.900%	1/15/28	11,580	12,351
Johnson & Johnson	6.950%	9/1/29	1,925	2,635
Johnson & Johnson	1.300%	9/1/30	11,198	10,782
Kaiser Foundation Hospitals	3.150%	5/1/27	4,248	4,529
Laboratory Corp. of America Holdings	3.600%	9/1/27	3,985	4,317
Laboratory Corp. of America Holdings	2.950%	12/1/29	6,745	7,018
Laboratory Corp. of America Holdings	2.700%	6/1/31	4,000	4,077
Medtronic Global Holdings SCA	3.350%	4/1/27	2,950	3,185
Merck & Co. Inc.	1.700%	6/10/27	11,300	11,375
Merck & Co. Inc.	1.900%	12/10/28	4,300	4,319
Merck & Co. Inc.	3.400%	3/7/29	16,203	17,667
Merck & Co. Inc.	1.450%	6/24/30	8,350	7,987
Merck & Co. Inc.	2.150%	12/10/31	10,200	10,231
1 Mercy Health	4.302%	7/1/28	2,490	2,799
Mylan Inc.	4.550%	4/15/28	4,062	4,550
Novartis Capital Corp.	2.000%	2/14/27	8,581	8,740
Novartis Capital Corp.	3.100%	5/17/27	9,856	10,542
Novartis Capital Corp.	2.200%	8/14/30	3,650	3,706
1 Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	3,000	2,935
OhioHealth Corp.	2.297%	11/15/31	2,520	2,534
PerkinElmer Inc.	1.900%	9/15/28	3,998	3,930
PerkinElmer Inc.	3.300%	9/15/29	10,571	11,253
PerkinElmer Inc.	2.550%	3/15/31	1,400	1,412
PerkinElmer Inc.	2.250%	9/15/31	4,345	4,232
Pfizer Inc.	3.600%	9/15/28	3,132	3,482
Pfizer Inc.	3.450%	3/15/29	10,929	12,052
Pfizer Inc.	2.625%	4/1/30	10,525	11,059
Pfizer Inc.	1.700%	5/28/30	10,400	10,173
Pfizer Inc.	1.750%	8/18/31	16,274	15,917
Pharmacia LLC	6.600%	12/1/28	5,196	6,745
1 Piedmont Healthcare Inc.	2.044%	1/1/32	1,000	971
1 Providence St. Joseph Health Obligated Group	2.532%	10/1/29	2,991	3,087
Quest Diagnostics Inc.	4.200%	6/30/29	4,300	4,859
Quest Diagnostics Inc.	2.950%	6/30/30	4,775	4,978
Quest Diagnostics Inc.	2.800%	6/30/31	1,808	1,867
Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	12,449	11,781
Royalty Pharma plc	1.750%	9/2/27	4,991	4,908
Royalty Pharma plc	2.200%	9/2/30	9,716	9,409
Royalty Pharma plc	2.150%	9/2/31	4,461	4,256
1 Rush Obligated Group	3.922%	11/15/29	3,000	3,354
Sanofi	3.625%	6/19/28	7,025	7,905
Smith & Nephew plc	2.032%	10/14/30	7,908	7,639
1 SSM Health Care Corp.	3.823%	6/1/27	4,269	4,686
1 Stanford Health Care	3.310%	8/15/30	2,687	2,920
STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	4,850	4,907
Stryker Corp.	3.650%	3/7/28	5,352	5,820
Stryker Corp.	1.950%	6/15/30	6,476	6,330
1 Sutter Health	3.695%	8/15/28	3,125	3,441
1 Sutter Health	2.294%	8/15/30	6,025	6,024
Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	14,923	17,533
Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	22,620	22,052
Thermo Fisher Scientific Inc.	1.750%	10/15/28	8,500	8,446
Thermo Fisher Scientific Inc.	2.600%	10/1/29	2,639	2,738
Thermo Fisher Scientific Inc.	2.000%	10/15/31	15,915	15,688
1 Toledo Hospital	5.325%	11/15/28	2,800	3,147

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	3.450%	1/15/27	4,689	5,110
UnitedHealth Group Inc.	3.375%	4/15/27	4,165	4,521
UnitedHealth Group Inc.	2.950%	10/15/27	6,465	6,911
UnitedHealth Group Inc.	3.850%	6/15/28	2,422	2,702
UnitedHealth Group Inc.	3.875%	12/15/28	7,940	8,909
UnitedHealth Group Inc.	2.875%	8/15/29	7,730	8,182
UnitedHealth Group Inc.	2.000%	5/15/30	7,609	7,553
UnitedHealth Group Inc.	2.300%	5/15/31	19,698	20,013
3 Universal Health Services Inc.	2.650%	10/15/30	8,005	7,947
Viatis Inc.	2.300%	6/22/27	9,678	9,764
Viatis Inc.	2.700%	6/22/30	16,550	16,612
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	12,000	12,073
Zoetis Inc.	3.000%	9/12/27	7,904	8,358
Zoetis Inc.	3.900%	8/20/28	6,922	7,697
Zoetis Inc.	2.000%	5/15/30	3,524	3,473
				1,355,765
Industrials (2.8%)				
3M Co.	2.875%	10/15/27	8,200	8,742
1 3M Co.	3.625%	9/14/28	6,235	6,934
1 3M Co.	3.375%	3/1/29	6,850	7,474
3M Co.	2.375%	8/26/29	10,022	10,283
3M Co.	3.050%	4/15/30	3,790	4,065
Acuity Brands Lighting Inc.	2.150%	12/15/30	4,573	4,456
Allegion plc	3.500%	10/1/29	3,550	3,778
Allegion US Holding Co. Inc.	3.550%	10/1/27	3,200	3,393
1 American Airlines Pass-Through Trust Class AA Series 2016-1	3.575%	1/15/28	1,558	1,579
1 American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	3,822	3,831
1 American Airlines Pass-Through Trust Class AA Series 2016-3	3.000%	10/15/28	3,340	3,335
1 American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	742	770
1 American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	4,458	4,526
Amphenol Corp.	4.350%	6/1/29	2,100	2,386
Amphenol Corp.	2.800%	2/15/30	10,303	10,653
Amphenol Corp.	2.200%	9/15/31	2,860	2,803
1 BNSF Funding Trust I	6.613%	12/15/55	100	113
Boeing Co.	2.700%	2/1/27	7,700	7,850
Boeing Co.	2.800%	3/1/27	3,837	3,912
Boeing Co.	5.040%	5/1/27	17,821	20,126
Boeing Co.	3.250%	2/1/28	8,041	8,385
Boeing Co.	3.250%	3/1/28	4,317	4,463
Boeing Co.	3.450%	11/1/28	7,031	7,380
Boeing Co.	3.200%	3/1/29	8,023	8,295
Boeing Co.	2.950%	2/1/30	6,976	7,064
Boeing Co.	5.150%	5/1/30	38,205	44,576
Boeing Co.	3.625%	2/1/31	10,158	10,838
Burlington Northern Santa Fe LLC	3.250%	6/15/27	7,203	7,805
Canadian National Railway Co.	6.900%	7/15/28	3,290	4,287
Canadian Pacific Railway Co.	4.000%	6/1/28	4,620	5,153
Canadian Pacific Railway Co.	2.050%	3/5/30	4,925	4,867
Canadian Pacific Railway Co.	2.450%	12/2/31	15,000	15,267
Carrier Global Corp.	2.493%	2/15/27	16,505	16,944

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Carrier Global Corp.	2.722%	2/15/30	23,340	23,845
	Carrier Global Corp.	2.700%	2/15/31	6,371	6,482
1	Caterpillar Financial Services Corp.	1.100%	9/14/27	4,775	4,636
	Caterpillar Inc.	2.600%	9/19/29	4,177	4,377
	Caterpillar Inc.	2.600%	4/9/30	10,522	10,982
	Caterpillar Inc.	1.900%	3/12/31	2,555	2,539
	CH Robinson Worldwide Inc.	4.200%	4/15/28	5,750	6,467
1	CNH Industrial NV	3.850%	11/15/27	5,025	5,484
	CSX Corp.	3.250%	6/1/27	10,295	11,048
	CSX Corp.	3.800%	3/1/28	5,139	5,648
	CSX Corp.	4.250%	3/15/29	8,873	10,027
	Cummins Inc.	1.500%	9/1/30	4,960	4,701
	Deere & Co.	5.375%	10/16/29	1,758	2,181
	Deere & Co.	3.100%	4/15/30	6,631	7,145
3	Delta Air Lines Inc.	4.750%	10/20/28	11,000	12,032
1	Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	6,372	6,249
	Dover Corp.	2.950%	11/4/29	1,750	1,848
	Eaton Corp.	3.103%	9/15/27	3,700	3,956
	Emerson Electric Co.	1.800%	10/15/27	6,200	6,223
	Emerson Electric Co.	1.950%	10/15/30	2,445	2,410
	FedEx Corp.	3.400%	2/15/28	5,196	5,611
	FedEx Corp.	4.200%	10/17/28	2,155	2,433
	FedEx Corp.	3.100%	8/5/29	9,824	10,387
	FedEx Corp.	4.250%	5/15/30	6,751	7,679
	FedEx Corp.	2.400%	5/15/31	6,310	6,325
	Flowserve Corp.	3.500%	10/1/30	4,510	4,673
	General Dynamics Corp.	3.500%	4/1/27	5,586	6,085
	General Dynamics Corp.	2.625%	11/15/27	5,985	6,267
	General Dynamics Corp.	3.750%	5/15/28	6,203	6,868
	General Dynamics Corp.	3.625%	4/1/30	8,953	9,961
	Honeywell International Inc.	1.100%	3/1/27	5,600	5,463
	Honeywell International Inc.	2.700%	8/15/29	5,905	6,187
	Honeywell International Inc.	1.950%	6/1/30	10,316	10,265
	Honeywell International Inc.	1.750%	9/1/31	3,390	3,300
	Huntington Ingalls Industries Inc.	3.483%	12/1/27	5,009	5,313
3	Huntington Ingalls Industries Inc.	2.043%	8/16/28	4,254	4,167
	Huntington Ingalls Industries Inc.	4.200%	5/1/30	5,250	5,852
	IDEX Corp.	3.000%	5/1/30	4,336	4,515
1	John Deere Capital Corp.	1.750%	3/9/27	5,537	5,579
1	John Deere Capital Corp.	2.800%	9/8/27	5,681	6,049
1	John Deere Capital Corp.	3.050%	1/6/28	3,882	4,160
1	John Deere Capital Corp.	3.450%	3/7/29	6,666	7,343
1	John Deere Capital Corp.	2.800%	7/18/29	4,614	4,866
1	John Deere Capital Corp.	2.450%	1/9/30	7,165	7,384
	John Deere Capital Corp.	1.450%	1/15/31	3,706	3,528
	Johnson Controls International plc	1.750%	9/15/30	2,325	2,230
	Johnson Controls International plc	2.000%	9/16/31	3,029	2,926
	Kansas City Southern	2.875%	11/15/29	4,865	5,049
	Kennametal Inc.	4.625%	6/15/28	1,989	2,234
	Kennametal Inc.	2.800%	3/1/31	200	199
	Keysight Technologies Inc.	4.600%	4/6/27	5,625	6,347
	Keysight Technologies Inc.	3.000%	10/30/29	4,790	4,986
	Kirby Corp.	4.200%	3/1/28	5,070	5,468
	L3Harris Technologies Inc.	4.400%	6/15/28	3,693	4,158
1	L3Harris Technologies Inc.	4.400%	6/15/28	13,383	15,030

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	L3Harris Technologies Inc.	2.900%	12/15/29	3,707	3,830
	L3Harris Technologies Inc.	1.800%	1/15/31	5,300	5,056
	Lennox International Inc.	1.700%	8/1/27	2,910	2,863
	Lockheed Martin Corp.	1.850%	6/15/30	7,272	7,157
3	Mileage Plus Holdings LLC	6.500%	6/20/27	2,000	2,138
	Norfolk Southern Corp.	3.150%	6/1/27	3,743	3,980
	Norfolk Southern Corp.	3.800%	8/1/28	5,123	5,656
	Norfolk Southern Corp.	2.550%	11/1/29	4,000	4,113
	Norfolk Southern Corp.	2.300%	5/15/31	955	961
	Northrop Grumman Corp.	3.250%	1/15/28	20,116	21,509
	Northrop Grumman Corp.	4.400%	5/1/30	15,629	18,055
	nVent Finance Sarl	4.550%	4/15/28	4,174	4,634
	nVent Finance Sarl	2.750%	11/15/31	875	871
	Oshkosh Corp.	4.600%	5/15/28	3,100	3,495
	Oshkosh Corp.	3.100%	3/1/30	2,050	2,128
	Otis Worldwide Corp.	2.293%	4/5/27	4,504	4,593
	Otis Worldwide Corp.	2.565%	2/15/30	14,265	14,466
	Parker-Hannifin Corp.	3.250%	3/1/27	6,578	7,039
	Parker-Hannifin Corp.	3.250%	6/14/29	9,650	10,221
	Raytheon Technologies Corp.	3.500%	3/15/27	8,100	8,735
	Raytheon Technologies Corp.	3.125%	5/4/27	18,520	19,725
	Raytheon Technologies Corp.	4.125%	11/16/28	23,909	26,756
	Raytheon Technologies Corp.	2.250%	7/1/30	7,417	7,397
	Raytheon Technologies Corp.	1.900%	9/1/31	8,406	8,107
	Republic Services Inc.	3.375%	11/15/27	8,533	9,180
	Republic Services Inc.	3.950%	5/15/28	1,036	1,149
	Republic Services Inc.	2.300%	3/1/30	11,218	11,238
	Rockwell Automation Inc.	3.500%	3/1/29	4,655	5,109
	Rockwell Automation Inc.	1.750%	8/15/31	1,200	1,170
	Southwest Airlines Co.	3.000%	11/15/26	1,454	1,525
	Southwest Airlines Co.	5.125%	6/15/27	16,640	16,757
	Southwest Airlines Co.	3.450%	11/16/27	2,440	2,609
	Southwest Airlines Co.	2.625%	2/10/30	5,500	5,499
1	Spirit Airlines Pass-Through Trust Class A Series 2015-1	4.100%	4/1/28	1,132	1,172
	Teledyne Technologies Inc.	2.250%	4/1/28	6,365	6,389
	Teledyne Technologies Inc.	2.750%	4/1/31	11,106	11,287
	Textron Inc.	3.650%	3/15/27	5,384	5,785
	Textron Inc.	3.375%	3/1/28	1,387	1,466
	Textron Inc.	3.900%	9/17/29	1,998	2,193
	Textron Inc.	3.000%	6/1/30	5,550	5,750
	Timken Co.	4.500%	12/15/28	2,985	3,332
	Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	3,400	3,712
	Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	4,980	5,441
	Trimble Inc.	4.900%	6/15/28	5,242	5,972
	Tyco Electronics Group SA	3.125%	8/15/27	6,032	6,439
	Union Pacific Corp.	2.150%	2/5/27	5,587	5,740
	Union Pacific Corp.	3.000%	4/15/27	3,792	4,029
	Union Pacific Corp.	3.950%	9/10/28	8,817	9,897
	Union Pacific Corp.	3.700%	3/1/29	5,375	5,955
	Union Pacific Corp.	2.400%	2/5/30	4,252	4,346
	Union Pacific Corp.	2.375%	5/20/31	3,200	3,268
	Union Pacific Corp.	2.891%	4/6/36	5,000	5,233
1	United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	2,367	2,380
1	United Airlines Pass-Through Trust Class A Series 2016-2	3.100%	10/7/28	650	633
1	United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	27,822	30,411

Intermediate-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	1,468	1,515
1	United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	2,446	2,506
1	United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	2,839	2,879
	United Parcel Service Inc.	3.050%	11/15/27	6,703	7,227
	United Parcel Service Inc.	3.400%	3/15/29	8,318	9,093
	United Parcel Service Inc.	2.500%	9/1/29	3,927	4,069
	United Parcel Service Inc.	4.450%	4/1/30	5,734	6,753
	United Parcel Service of America Inc.	7.620%	4/1/30	550	766
1	US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	260	273
3	Vontier Corp.	2.400%	4/1/28	4,962	4,836
3	Vontier Corp.	2.950%	4/1/31	2,395	2,359
	Waste Connections Inc.	3.500%	5/1/29	4,700	5,088
	Waste Connections Inc.	2.600%	2/1/30	6,095	6,209
	Waste Management Inc.	3.150%	11/15/27	7,174	7,667
	Waste Management Inc.	1.150%	3/15/28	2,425	2,312
	Waste Management Inc.	2.000%	6/1/29	2,460	2,446
	Waste Management Inc.	1.500%	3/15/31	12,350	11,629
	Westinghouse Air Brake Technologies Corp.	4.950%	9/15/28	5,087	5,782
	Xylem Inc.	1.950%	1/30/28	5,418	5,380
	Xylem Inc.	2.250%	1/30/31	1,750	1,733
					1,062,573

Materials (1.1%)

	Air Products and Chemicals Inc.	1.850%	5/15/27	5,227	5,313
	Air Products and Chemicals Inc.	2.050%	5/15/30	7,643	7,689
	Amcor Finance USA Inc.	4.500%	5/15/28	3,100	3,522
1	Amcor Flexibles North America Inc.	3.100%	9/15/26	2,700	2,809
	Amcor Flexibles North America Inc.	2.630%	6/19/30	4,675	4,730
	Amcor Flexibles North America Inc.	2.690%	5/25/31	4,499	4,552
	AngloGold Ashanti Holdings plc	3.375%	11/1/28	5,550	5,497
	AngloGold Ashanti Holdings plc	3.750%	10/1/30	6,125	6,159
	ArcelorMittal SA	4.250%	7/16/29	4,223	4,629
	Berry Global Inc.	1.650%	1/15/27	5,557	5,414
	Cabot Corp.	4.000%	7/1/29	2,900	3,146
	Carlisle Cos. Inc.	3.750%	12/1/27	5,183	5,603
	Carlisle Cos. Inc.	2.750%	3/1/30	6,920	7,070
	Celanese US Holdings LLC	1.400%	8/5/26	3,400	3,317
	Celulosa Arauco y Constitucion SA	3.875%	11/2/27	4,195	4,458
	Dow Chemical Co.	4.800%	11/30/28	4,932	5,754
	Dow Chemical Co.	7.375%	11/1/29	894	1,201
	Dow Chemical Co.	2.100%	11/15/30	8,580	8,439
	DuPont de Nemours Inc.	4.725%	11/15/28	14,378	16,666
	Eastman Chemical Co.	4.500%	12/1/28	875	994
	Ecolab Inc.	3.250%	12/1/27	2,216	2,402
	Ecolab Inc.	4.800%	3/24/30	8,505	10,205
	Ecolab Inc.	1.300%	1/30/31	4,900	4,584
	El du Pont de Nemours & Co.	2.300%	7/15/30	5,000	5,026
	Fibria Overseas Finance Ltd.	5.500%	1/17/27	5,802	6,510
	FMC Corp.	3.450%	10/1/29	5,290	5,636
3	Georgia-Pacific LLC	2.100%	4/30/27	2,000	2,027
	Georgia-Pacific LLC	7.750%	11/15/29	3,965	5,548
3	Georgia-Pacific LLC	2.300%	4/30/30	3,000	3,014
	Huntsman International LLC	4.500%	5/1/29	6,523	7,244
	Huntsman International LLC	2.950%	6/15/31	3,500	3,557
	International Flavors & Fragrances Inc.	4.450%	9/26/28	2,980	3,376
	Kinross Gold Corp.	4.500%	7/15/27	5,992	6,699

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Linde Inc.	1.100%	8/10/30	5,875	5,486
LYB International Finance III LLC	2.250%	10/1/30	4,575	4,553
Martin Marietta Materials Inc.	3.450%	6/1/27	3,725	3,988
Martin Marietta Materials Inc.	3.500%	12/15/27	3,222	3,470
1 Martin Marietta Materials Inc.	2.500%	3/15/30	5,363	5,400
Martin Marietta Materials Inc.	2.400%	7/15/31	4,924	4,892
Mosaic Co.	4.050%	11/15/27	6,649	7,329
NewMarket Corp.	2.700%	3/18/31	4,000	3,988
Newmont Corp.	2.800%	10/1/29	5,533	5,689
Newmont Corp.	2.250%	10/1/30	8,575	8,462
Nucor Corp.	3.950%	5/1/28	5,043	5,568
Nucor Corp.	2.700%	6/1/30	4,725	4,865
Nutrien Ltd.	4.000%	12/15/26	1,513	1,659
Nutrien Ltd.	4.200%	4/1/29	3,576	4,032
Nutrien Ltd.	2.950%	5/13/30	5,675	5,986
Packaging Corp. of America	3.400%	12/15/27	3,870	4,172
Packaging Corp. of America	3.000%	12/15/29	3,822	3,998
PPG Industries Inc.	3.750%	3/15/28	1,850	2,054
PPG Industries Inc.	2.800%	8/15/29	927	970
PPG Industries Inc.	2.550%	6/15/30	5,200	5,302
Reliance Steel & Aluminum Co.	2.150%	8/15/30	4,000	3,901
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	1,594	2,081
Rohm & Haas Co.	7.850%	7/15/29	6,356	8,621
RPM International Inc.	3.750%	3/15/27	3,700	4,032
RPM International Inc.	4.550%	3/1/29	4,657	5,283
Sherwin-Williams Co.	3.450%	6/1/27	12,392	13,429
Sherwin-Williams Co.	2.950%	8/15/29	8,400	8,849
Sherwin-Williams Co.	2.300%	5/15/30	2,485	2,489
Sonoco Products Co.	3.125%	5/1/30	5,051	5,280
Steel Dynamics Inc.	1.650%	10/15/27	1,976	1,937
Steel Dynamics Inc.	3.450%	4/15/30	6,284	6,714
Steel Dynamics Inc.	3.250%	1/15/31	9,034	9,530
Suzano Austria GmbH	6.000%	1/15/29	17,582	20,349
Suzano Austria GmbH	5.000%	1/15/30	9,908	10,886
Suzano Austria GmbH	3.750%	1/15/31	6,800	6,917
Teck Resources Ltd.	3.900%	7/15/30	5,200	5,595
Vale Overseas Ltd.	3.750%	7/8/30	12,621	13,083
Vulcan Materials Co.	3.900%	4/1/27	2,370	2,595
Vulcan Materials Co.	3.500%	6/1/30	4,799	5,173
Westlake Chemical Corp.	3.375%	6/15/30	2,265	2,404
WestRock MWV LLC	8.200%	1/15/30	3,500	4,829
WRKCo Inc.	3.375%	9/15/27	8,886	9,447
WRKCo Inc.	4.000%	3/15/28	4,203	4,639
WRKCo Inc.	3.900%	6/1/28	4,607	5,050
WRKCo Inc.	4.900%	3/15/29	5,818	6,771
				434,537
Real Estate (2.9%)				
Agree LP	2.000%	6/15/28	4,884	4,800
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	150	163
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	925	1,015
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,675	6,287
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	1,526	1,754
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,343	5,529
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	617	723
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	13,616	16,345

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	438	474
American Assets Trust LP	3.375%	2/1/31	4,397	4,505
American Campus Communities Operating Partnership LP	3.625%	11/15/27	1,848	1,977
American Campus Communities Operating Partnership LP	2.250%	1/15/29	2,990	2,958
American Campus Communities Operating Partnership LP	2.850%	2/1/30	4,081	4,172
American Campus Communities Operating Partnership LP	3.875%	1/30/31	1,125	1,245
American Homes 4 Rent LP	4.250%	2/15/28	5,025	5,571
American Homes 4 Rent LP	4.900%	2/15/29	3,235	3,747
American Homes 4 Rent LP	2.375%	7/15/31	3,103	3,050
American Tower Corp.	2.750%	1/15/27	1,450	1,496
American Tower Corp.	3.125%	1/15/27	4,784	5,012
American Tower Corp.	3.550%	7/15/27	6,547	7,008
American Tower Corp.	3.600%	1/15/28	7,785	8,360
American Tower Corp.	1.500%	1/31/28	3,339	3,198
American Tower Corp.	3.950%	3/15/29	5,084	5,551
American Tower Corp.	3.800%	8/15/29	13,792	15,016
American Tower Corp.	2.900%	1/15/30	9,156	9,393
American Tower Corp.	2.100%	6/15/30	6,461	6,235
American Tower Corp.	1.875%	10/15/30	6,642	6,282
American Tower Corp.	2.700%	4/15/31	6,923	6,973
American Tower Corp.	2.300%	9/15/31	5,827	5,665
¹ AvalonBay Communities Inc.	3.350%	5/15/27	4,060	4,363
¹ AvalonBay Communities Inc.	3.200%	1/15/28	1,985	2,125
AvalonBay Communities Inc.	1.900%	12/1/28	7,000	6,943
¹ AvalonBay Communities Inc.	3.300%	6/1/29	5,020	5,421
¹ AvalonBay Communities Inc.	2.300%	3/1/30	5,350	5,431
Boston Properties LP	4.500%	12/1/28	6,401	7,247
Boston Properties LP	3.400%	6/21/29	8,834	9,380
Boston Properties LP	2.900%	3/15/30	1,172	1,196
Boston Properties LP	3.250%	1/30/31	11,354	11,884
Brandywine Operating Partnership LP	3.950%	11/15/27	3,803	4,085
Brandywine Operating Partnership LP	4.550%	10/1/29	2,652	2,955
Brixmor Operating Partnership LP	3.900%	3/15/27	3,065	3,302
Brixmor Operating Partnership LP	2.250%	4/1/28	296	296
Brixmor Operating Partnership LP	4.125%	5/15/29	7,457	8,256
Brixmor Operating Partnership LP	4.050%	7/1/30	6,989	7,674
Brixmor Operating Partnership LP	2.500%	8/16/31	6,322	6,185
Broadstone Net Lease LLC	2.600%	9/15/31	2,363	2,304
Camden Property Trust	4.100%	10/15/28	4,300	4,850
Camden Property Trust	3.150%	7/1/29	13,729	14,611
Camden Property Trust	2.800%	5/15/30	4,612	4,810
CBRE Services Inc.	2.500%	4/1/31	4,300	4,323
Corporate Office Properties LP	2.250%	3/15/26	141	142
Corporate Office Properties LP	2.000%	1/15/29	4,140	3,986
Corporate Office Properties LP	2.750%	4/15/31	3,593	3,574
Crown Castle International Corp.	4.000%	3/1/27	6,010	6,549
Crown Castle International Corp.	3.650%	9/1/27	6,162	6,634
Crown Castle International Corp.	3.800%	2/15/28	7,988	8,683
Crown Castle International Corp.	4.300%	2/15/29	1,672	1,866
Crown Castle International Corp.	3.100%	11/15/29	6,150	6,415
Crown Castle International Corp.	3.300%	7/1/30	6,796	7,181
Crown Castle International Corp.	2.250%	1/15/31	8,235	8,014
Crown Castle International Corp.	2.100%	4/1/31	9,075	8,707
Crown Castle International Corp.	2.500%	7/15/31	5,950	5,912
CubeSmart LP	2.250%	12/15/28	3,000	3,010

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CubeSmart LP	4.375%	2/15/29	5,678	6,436
CubeSmart LP	3.000%	2/15/30	5,504	5,743
CyrusOne LP	3.450%	11/15/29	6,185	6,714
CyrusOne LP	2.150%	11/1/30	2,417	2,389
Digital Realty Trust LP	3.700%	8/15/27	4,214	4,575
Digital Realty Trust LP	4.450%	7/15/28	5,020	5,676
Digital Realty Trust LP	3.600%	7/1/29	11,733	12,747
Duke Realty LP	3.250%	6/30/26	171	182
Duke Realty LP	3.375%	12/15/27	6,065	6,478
Duke Realty LP	4.000%	9/15/28	3,155	3,525
Duke Realty LP	2.875%	11/15/29	3,500	3,650
Duke Realty LP	1.750%	7/1/30	4,764	4,541
EPR Properties	4.500%	6/1/27	4,425	4,674
EPR Properties	3.750%	8/15/29	3,632	3,664
Equinix Inc.	1.800%	7/15/27	5,627	5,553
Equinix Inc.	1.550%	3/15/28	5,830	5,618
Equinix Inc.	2.000%	5/15/28	2,260	2,219
Equinix Inc.	3.200%	11/18/29	11,182	11,746
Equinix Inc.	2.150%	7/15/30	4,860	4,723
Equinix Inc.	2.500%	5/15/31	8,139	8,144
ERP Operating LP	3.250%	8/1/27	1,662	1,778
ERP Operating LP	3.500%	3/1/28	6,082	6,624
ERP Operating LP	4.150%	12/1/28	3,475	3,935
ERP Operating LP	3.000%	7/1/29	6,393	6,775
ERP Operating LP	2.500%	2/15/30	3,080	3,163
ERP Operating LP	1.850%	8/1/31	4,200	4,074
Essential Properties LP	2.950%	7/15/31	3,110	3,068
Essex Portfolio LP	3.625%	5/1/27	2,535	2,732
Essex Portfolio LP	1.700%	3/1/28	3,975	3,879
Essex Portfolio LP	4.000%	3/1/29	6,055	6,721
Essex Portfolio LP	3.000%	1/15/30	8,188	8,580
Essex Portfolio LP	1.650%	1/15/31	800	748
Extra Space Storage LP	2.550%	6/1/31	4,236	4,211
Federal Realty Investment Trust	3.250%	7/15/27	3,123	3,308
Federal Realty Investment Trust	3.200%	6/15/29	4,750	5,025
Federal Realty Investment Trust	3.500%	6/1/30	5,300	5,668
GLP Capital LP	5.750%	6/1/28	5,475	6,329
GLP Capital LP	5.300%	1/15/29	7,218	8,171
GLP Capital LP	4.000%	1/15/30	4,925	5,220
GLP Capital LP	4.000%	1/15/31	4,453	4,753
Healthcare Realty Trust Inc.	3.625%	1/15/28	3,418	3,686
Healthcare Realty Trust Inc.	2.400%	3/15/30	4,670	4,662
Healthcare Trust of America Holdings LP	3.750%	7/1/27	5,544	6,021
Healthcare Trust of America Holdings LP	3.100%	2/15/30	275	285
Healthcare Trust of America Holdings LP	2.000%	3/15/31	7,987	7,581
Healthpeak Properties Inc.	2.125%	12/1/28	1,000	1,002
Healthpeak Properties Inc.	3.500%	7/15/29	6,137	6,659
Healthpeak Properties Inc.	3.000%	1/15/30	7,848	8,231
Healthpeak Properties Inc.	2.875%	1/15/31	6,115	6,359
Highwoods Realty LP	3.875%	3/1/27	2,755	2,999
Highwoods Realty LP	4.125%	3/15/28	4,200	4,635
Highwoods Realty LP	4.200%	4/15/29	4,316	4,779
Highwoods Realty LP	3.050%	2/15/30	3,145	3,246
Highwoods Realty LP	2.600%	2/1/31	2,697	2,686
¹ Host Hotels & Resorts LP	3.375%	12/15/29	6,749	6,903

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
¹ Host Hotels & Resorts LP	3.500%	9/15/30	4,688	4,814
¹ Host Hotels & Resorts LP	2.900%	12/15/31	1,500	1,451
Hudson Pacific Properties LP	3.950%	11/1/27	3,916	4,209
Hudson Pacific Properties LP	4.650%	4/1/29	4,648	5,271
Hudson Pacific Properties LP	3.250%	1/15/30	3,371	3,512
Invitation Homes Operating Partnership LP	2.000%	8/15/31	10,000	9,405
Kilroy Realty LP	4.750%	12/15/28	2,183	2,506
Kilroy Realty LP	4.250%	8/15/29	3,397	3,785
Kilroy Realty LP	3.050%	2/15/30	3,947	4,089
Kimco Realty Corp.	3.800%	4/1/27	2,750	2,984
Kimco Realty Corp.	1.900%	3/1/28	4,400	4,341
Kimco Realty Corp.	2.700%	10/1/30	3,200	3,257
Kimco Realty Corp.	2.250%	12/1/31	575	560
Kite Realty Group Trust	4.750%	9/15/30	2,211	2,448
Life Storage LP	3.875%	12/15/27	2,945	3,235
Life Storage LP	4.000%	6/15/29	4,550	5,045
Life Storage LP	2.200%	10/15/30	3,100	3,048
Life Storage LP	2.400%	10/15/31	5,000	4,918
LXP Industrial Trust	2.700%	9/15/30	1,575	1,568
LXP Industrial Trust	2.375%	10/1/31	3,974	3,810
Mid-America Apartments LP	3.600%	6/1/27	7,768	8,406
Mid-America Apartments LP	4.200%	6/15/28	4,599	5,181
Mid-America Apartments LP	3.950%	3/15/29	4,780	5,343
Mid-America Apartments LP	2.750%	3/15/30	1,117	1,156
National Health Investors Inc.	3.000%	2/1/31	4,467	4,314
National Retail Properties Inc.	4.300%	10/15/28	5,025	5,664
National Retail Properties Inc.	2.500%	4/15/30	6,000	6,069
Office Properties Income Trust	2.650%	6/15/26	96	95
Office Properties Income Trust	2.400%	2/1/27	3,163	3,069
Office Properties Income Trust	3.450%	10/15/31	3,330	3,234
Omega Healthcare Investors Inc.	4.500%	4/1/27	4,271	4,698
Omega Healthcare Investors Inc.	4.750%	1/15/28	4,445	4,914
Omega Healthcare Investors Inc.	3.625%	10/1/29	5,139	5,339
Omega Healthcare Investors Inc.	3.375%	2/1/31	11,125	11,216
Physicians Realty LP	4.300%	3/15/27	4,033	4,478
Physicians Realty LP	3.950%	1/15/28	3,127	3,426
Physicians Realty LP	2.625%	11/1/31	4,129	4,121
Piedmont Operating Partnership LP	3.150%	8/15/30	2,800	2,872
Prologis LP	2.125%	4/15/27	5,798	5,898
Prologis LP	3.875%	9/15/28	5,426	6,088
Prologis LP	4.375%	2/1/29	5,524	6,341
Prologis LP	2.250%	4/15/30	11,566	11,625
Prologis LP	1.250%	10/15/30	4,800	4,471
Public Storage	3.094%	9/15/27	6,165	6,603
Public Storage	1.850%	5/1/28	750	749
Public Storage	1.950%	11/9/28	5,000	4,992
Public Storage	3.385%	5/1/29	4,925	5,372
Public Storage	2.250%	11/9/31	5,000	5,016
Rayonier LP	2.750%	5/17/31	4,000	3,987
Realty Income Corp.	3.000%	1/15/27	6,449	6,808
Realty Income Corp.	3.950%	8/15/27	5,189	5,759
Realty Income Corp.	3.400%	1/15/28	5,945	6,417
Realty Income Corp.	3.650%	1/15/28	4,685	5,102
Realty Income Corp.	2.200%	6/15/28	1,050	1,061
Realty Income Corp.	3.250%	6/15/29	3,965	4,282

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Realty Income Corp.	3.100%	12/15/29	5,725	6,080
Realty Income Corp.	3.250%	1/15/31	10,812	11,617
Regency Centers LP	3.600%	2/1/27	3,975	4,282
Regency Centers LP	4.125%	3/15/28	3,049	3,392
Regency Centers LP	2.950%	9/15/29	3,900	4,045
Regency Centers LP	3.700%	6/15/30	4,420	4,818
Rexford Industrial Realty LP	2.150%	9/1/31	2,900	2,760
Sabra Health Care LP	3.900%	10/15/29	5,270	5,507
Sabra Health Care LP	3.200%	12/1/31	1,500	1,467
Safehold Operating Partnership LP	2.800%	6/15/31	5,000	4,944
Simon Property Group LP	3.375%	6/15/27	5,131	5,510
Simon Property Group LP	3.375%	12/1/27	8,370	8,992
Simon Property Group LP	1.750%	2/1/28	5,325	5,235
Simon Property Group LP	2.450%	9/13/29	11,356	11,518
Simon Property Group LP	2.650%	7/15/30	6,050	6,172
Simon Property Group LP	2.200%	2/1/31	5,000	4,900
SITE Centers Corp.	4.700%	6/1/27	4,950	5,484
Spirit Realty LP	3.200%	1/15/27	4,610	4,827
Spirit Realty LP	2.100%	3/15/28	6,363	6,223
Spirit Realty LP	4.000%	7/15/29	5,755	6,322
Spirit Realty LP	3.400%	1/15/30	2,500	2,626
Spirit Realty LP	3.200%	2/15/31	1,200	1,242
STORE Capital Corp.	4.500%	3/15/28	3,425	3,800
STORE Capital Corp.	4.625%	3/15/29	2,600	2,915
STORE Capital Corp.	2.750%	11/18/30	3,200	3,193
Sun Communities Operating LP	2.300%	11/1/28	3,000	2,979
Sun Communities Operating LP	2.700%	7/15/31	6,793	6,766
Tanger Properties LP	3.875%	7/15/27	2,476	2,649
Tanger Properties LP	2.750%	9/1/31	3,156	3,051
1 UDR Inc.	3.500%	7/1/27	1,560	1,669
1 UDR Inc.	3.500%	1/15/28	2,283	2,444
1 UDR Inc.	4.400%	1/26/29	4,083	4,616
1 UDR Inc.	3.200%	1/15/30	3,548	3,739
Ventas Realty LP	3.850%	4/1/27	545	594
Ventas Realty LP	4.000%	3/1/28	6,175	6,832
Ventas Realty LP	4.400%	1/15/29	5,105	5,792
Ventas Realty LP	3.000%	1/15/30	3,786	3,932
Ventas Realty LP	4.750%	11/15/30	4,592	5,363
Vornado Realty LP	2.150%	6/1/26	102	102
Vornado Realty LP	3.400%	6/1/31	2,052	2,115
Welltower Inc.	2.700%	2/15/27	8,581	8,946
Welltower Inc.	4.250%	4/15/28	6,283	7,047
Welltower Inc.	4.125%	3/15/29	6,079	6,799
Welltower Inc.	3.100%	1/15/30	7,221	7,582
Weyerhaeuser Co.	4.000%	11/15/29	5,989	6,682
Weyerhaeuser Co.	4.000%	4/15/30	9,129	10,169
WP Carey Inc.	3.850%	7/15/29	4,400	4,864
WP Carey Inc.	2.400%	2/1/31	4,693	4,653
				1,091,989
Technology (3.9%)				
Adobe Inc.	2.150%	2/1/27	7,660	7,874
Adobe Inc.	2.300%	2/1/30	12,030	12,298
Amdocs Ltd.	2.538%	6/15/30	6,125	6,092
Analog Devices Inc.	1.700%	10/1/28	6,325	6,286
Analog Devices Inc.	2.100%	10/1/31	8,500	8,512

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Apple Inc.	3.350%	2/9/27	15,397	16,733
Apple Inc.	3.200%	5/11/27	14,709	15,869
Apple Inc.	3.000%	6/20/27	7,002	7,507
Apple Inc.	2.900%	9/12/27	18,375	19,585
Apple Inc.	3.000%	11/13/27	4,489	4,820
Apple Inc.	1.200%	2/8/28	19,691	19,125
Apple Inc.	1.400%	8/5/28	19,200	18,809
Apple Inc.	2.200%	9/11/29	14,400	14,742
Apple Inc.	1.650%	5/11/30	15,140	14,792
Apple Inc.	1.250%	8/20/30	11,071	10,455
Apple Inc.	1.650%	2/8/31	24,858	24,220
Apple Inc.	1.700%	8/5/31	8,169	7,978
Applied Materials Inc.	3.300%	4/1/27	10,614	11,461
Applied Materials Inc.	1.750%	6/1/30	5,197	5,099
Arrow Electronics Inc.	3.875%	1/12/28	4,375	4,742
Autodesk Inc.	3.500%	6/15/27	4,360	4,692
Autodesk Inc.	2.850%	1/15/30	5,775	5,980
Autodesk Inc.	2.400%	12/15/31	4,000	3,994
Automatic Data Processing Inc.	1.700%	5/15/28	8,567	8,548
Automatic Data Processing Inc.	1.250%	9/1/30	8,399	7,933
Avnet Inc.	3.000%	5/15/31	790	782
Block Financial LLC	2.500%	7/15/28	4,000	4,009
Block Financial LLC	3.875%	8/15/30	5,880	6,296
Broadcom Corp.	3.875%	1/15/27	23,620	25,611
Broadcom Corp.	3.500%	1/15/28	1,635	1,747
3 Broadcom Inc.	1.950%	2/15/28	4,598	4,529
Broadcom Inc.	4.110%	9/15/28	14,363	15,760
Broadcom Inc.	4.750%	4/15/29	16,125	18,369
Broadcom Inc.	5.000%	4/15/30	9,450	11,001
Broadcom Inc.	4.150%	11/15/30	19,801	21,959
3 Broadcom Inc.	2.450%	2/15/31	23,271	22,738
Broadridge Financial Solutions Inc.	2.900%	12/1/29	4,411	4,558
Broadridge Financial Solutions Inc.	2.600%	5/1/31	8,392	8,469
CDW LLC	4.250%	4/1/28	2,979	3,083
CDW LLC	3.250%	2/15/29	3,631	3,659
3 CGI Inc.	2.300%	9/14/31	3,400	3,273
Cintas Corp. No. 2	3.700%	4/1/27	13,670	14,971
Citrix Systems Inc.	4.500%	12/1/27	8,328	9,037
Citrix Systems Inc.	3.300%	3/1/30	5,220	5,296
Dell International LLC	6.100%	7/15/27	4,250	5,093
Dell International LLC	5.300%	10/1/29	20,533	24,120
Dell International LLC	6.200%	7/15/30	5,736	7,251
DXC Technology Co.	2.375%	9/15/28	6,212	6,089
Emerson Electric Co.	2.000%	12/21/28	8,000	7,996
Emerson Electric Co.	2.200%	12/21/31	13,900	13,842
Equifax Inc.	3.100%	5/15/30	9,043	9,478
Equifax Inc.	2.350%	9/15/31	9,000	8,880
Fidelity National Information Services Inc.	1.650%	3/1/28	7,002	6,780
Fidelity National Information Services Inc.	3.750%	5/21/29	4,575	4,989
Fidelity National Information Services Inc.	2.250%	3/1/31	9,018	8,822
Fiserv Inc.	2.250%	6/1/27	9,153	9,310
Fiserv Inc.	4.200%	10/1/28	8,850	9,919
Fiserv Inc.	3.500%	7/1/29	25,505	27,431
Fiserv Inc.	2.650%	6/1/30	8,120	8,244
Flex Ltd.	4.875%	6/15/29	4,986	5,669

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Motorola Solutions Inc.	2.750%	5/24/31	3,156	3,164
NetApp Inc.	2.375%	6/22/27	5,225	5,361
NetApp Inc.	2.700%	6/22/30	6,100	6,137
NVIDIA Corp.	1.550%	6/15/28	10,165	10,035
NVIDIA Corp.	2.850%	4/1/30	12,278	13,027
NVIDIA Corp.	2.000%	6/15/31	9,402	9,337
3 NXP BV	3.150%	5/1/27	5,014	5,275
3 NXP BV	5.550%	12/1/28	5,175	6,196
3 NXP BV	4.300%	6/18/29	8,363	9,377
3 NXP BV	3.400%	5/1/30	9,276	9,891
3 NXP BV	2.500%	5/11/31	7,737	7,758
Oracle Corp.	2.800%	4/1/27	20,787	21,445
Oracle Corp.	3.250%	11/15/27	16,107	17,003
Oracle Corp.	2.300%	3/25/28	16,017	15,946
Oracle Corp.	2.950%	4/1/30	31,305	31,641
Oracle Corp.	3.250%	5/15/30	5,072	5,240
Oracle Corp.	2.875%	3/25/31	26,730	26,864
PayPal Holdings Inc.	2.850%	10/1/29	8,994	9,475
PayPal Holdings Inc.	2.300%	6/1/30	9,960	10,106
Qorvo Inc.	4.375%	10/15/29	7,000	7,476
QUALCOMM Inc.	3.250%	5/20/27	16,590	17,913
QUALCOMM Inc.	1.300%	5/20/28	7,400	7,171
QUALCOMM Inc.	2.150%	5/20/30	12,075	12,176
Quanta Services Inc.	2.900%	10/1/30	2,550	2,606
RELX Capital Inc.	4.000%	3/18/29	7,050	7,818
RELX Capital Inc.	3.000%	5/22/30	5,500	5,777
Roper Technologies Inc.	1.400%	9/15/27	8,871	8,614
Roper Technologies Inc.	4.200%	9/15/28	4,801	5,393
Roper Technologies Inc.	2.950%	9/15/29	6,265	6,490
Roper Technologies Inc.	2.000%	6/30/30	6,236	6,004
Roper Technologies Inc.	1.750%	2/15/31	6,340	5,961
S&P Global Inc.	2.950%	1/22/27	4,772	5,048
S&P Global Inc.	2.500%	12/1/29	3,952	4,087
S&P Global Inc.	1.250%	8/15/30	4,800	4,485
salesforce.com Inc.	3.700%	4/11/28	8,007	8,878
salesforce.com Inc.	1.500%	7/15/28	8,015	7,923
salesforce.com Inc.	1.950%	7/15/31	13,168	13,042
ServiceNow Inc.	1.400%	9/1/30	12,822	11,956
3 Skyworks Solutions Inc.	3.000%	6/1/31	4,933	4,963
TD SYNNEX Corp.	2.375%	8/9/28	5,182	5,031
Teledyne FLIR LLC	2.500%	8/1/30	5,641	5,663
Texas Instruments Inc.	2.900%	11/3/27	5,017	5,378
Texas Instruments Inc.	2.250%	9/4/29	6,361	6,510
Texas Instruments Inc.	1.750%	5/4/30	6,811	6,683
Texas Instruments Inc.	1.900%	9/15/31	4,400	4,343
TSMC Arizona Corp.	2.500%	10/25/31	10,150	10,275
Verisk Analytics Inc.	4.125%	3/15/29	4,632	5,165
VMware Inc.	4.650%	5/15/27	4,995	5,638
VMware Inc.	3.900%	8/21/27	8,943	9,769
VMware Inc.	1.800%	8/15/28	6,450	6,282
VMware Inc.	4.700%	5/15/30	6,709	7,803
VMware Inc.	2.200%	8/15/31	13,200	12,974
Western Digital Corp.	2.850%	2/1/29	3,500	3,533
Xilinx Inc.	2.375%	6/1/30	6,811	6,900

1,492,428

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Utilities (2.8%)					
	AEP Texas Inc.	3.950%	6/1/28	9,515	10,455
1	AEP Texas Inc.	2.100%	7/1/30	4,155	4,005
	AES Corp.	2.450%	1/15/31	8,583	8,370
1	Alabama Power Co.	1.450%	9/15/30	3,884	3,657
	Ameren Corp.	1.950%	3/15/27	2,000	2,008
	Ameren Corp.	1.750%	3/15/28	4,237	4,106
	Ameren Corp.	3.500%	1/15/31	4,329	4,686
	Ameren Illinois Co.	3.800%	5/15/28	4,025	4,442
	Ameren Illinois Co.	1.550%	11/15/30	2,100	1,989
	American Electric Power Co. Inc.	3.200%	11/13/27	3,853	4,084
1	American Electric Power Co. Inc.	4.300%	12/1/28	8,744	9,769
	American Electric Power Co. Inc.	3.875%	2/15/62	4,000	4,051
	American Water Capital Corp.	2.950%	9/1/27	5,854	6,186
	American Water Capital Corp.	3.750%	9/1/28	4,662	5,124
	American Water Capital Corp.	3.450%	6/1/29	4,727	5,102
	American Water Capital Corp.	2.800%	5/1/30	4,875	5,052
	American Water Capital Corp.	2.300%	6/1/31	2,050	2,051
1	Appalachian Power Co.	3.300%	6/1/27	769	823
1	Appalachian Power Co.	2.700%	4/1/31	5,190	5,312
	Arizona Public Service Co.	2.950%	9/15/27	2,725	2,863
	Arizona Public Service Co.	2.600%	8/15/29	2,975	3,036
	Atlantic City Electric Co.	2.300%	3/15/31	3,910	3,934
	Atmos Energy Corp.	3.000%	6/15/27	5,490	5,820
	Atmos Energy Corp.	2.625%	9/15/29	3,100	3,203
	Atmos Energy Corp.	1.500%	1/15/31	2,875	2,696
	Avangrid Inc.	3.800%	6/1/29	4,536	4,959
	Baltimore Gas & Electric Co.	2.250%	6/15/31	3,259	3,271
	Berkshire Hathaway Energy Co.	3.250%	4/15/28	8,208	8,805
	Berkshire Hathaway Energy Co.	3.700%	7/15/30	8,600	9,549
	Berkshire Hathaway Energy Co.	1.650%	5/15/31	4,700	4,457
	Black Hills Corp.	3.150%	1/15/27	3,700	3,869
	Black Hills Corp.	3.050%	10/15/29	3,380	3,534
1	CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	3,225	3,407
1	CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	3,553	3,618
	CenterPoint Energy Inc.	4.250%	11/1/28	5,209	5,815
	CenterPoint Energy Inc.	2.950%	3/1/30	3,215	3,321
	CenterPoint Energy Inc.	2.650%	6/1/31	2,000	2,024
	CenterPoint Energy Resources Corp.	4.000%	4/1/28	1,635	1,794
	CenterPoint Energy Resources Corp.	1.750%	10/1/30	6,267	5,956
	Cleco Corporate Holdings LLC	3.375%	9/15/29	1,000	1,022
	CMS Energy Corp.	3.450%	8/15/27	5,065	5,447
1	CMS Energy Corp.	4.750%	6/1/50	6,300	6,837
	CMS Energy Corp.	3.750%	12/1/50	2,212	2,174
1	Commonwealth Edison Co.	2.950%	8/15/27	3,959	4,193
	Commonwealth Edison Co.	3.700%	8/15/28	4,385	4,822
	Commonwealth Edison Co.	2.200%	3/1/30	1,650	1,654
1	Connecticut Light & Power Co.	3.200%	3/15/27	5,242	5,596
1	Connecticut Light & Power Co.	2.050%	7/1/31	2,305	2,280
1	Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	5,383	5,680
1	Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	4,200	4,517
	Consolidated Edison Co. of New York Inc.	2.400%	6/15/31	7,266	7,314
1	Dominion Energy Inc.	3.600%	3/15/27	1,800	1,939
	Dominion Energy Inc.	4.250%	6/1/28	3,209	3,590
1	Dominion Energy Inc.	3.375%	4/1/30	15,060	16,041

Intermediate-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
1	Dominion Energy Inc.	2.250%	8/15/31	3,060	2,997
1	Dominion Energy South Carolina Inc.	2.300%	12/1/31	3,500	3,530
1	DTE Electric Co.	1.900%	4/1/28	4,418	4,392
	DTE Electric Co.	2.250%	3/1/30	4,175	4,193
1	DTE Electric Co.	2.625%	3/1/31	5,585	5,767
1	DTE Energy Co.	3.400%	6/15/29	6,004	6,355
	Duke Energy Carolinas LLC	3.950%	11/15/28	5,613	6,250
	Duke Energy Carolinas LLC	2.450%	8/15/29	4,661	4,767
	Duke Energy Carolinas LLC	2.450%	2/1/30	7,940	8,057
	Duke Energy Carolinas LLC	2.550%	4/15/31	7,521	7,705
	Duke Energy Corp.	3.150%	8/15/27	5,721	6,047
	Duke Energy Corp.	3.400%	6/15/29	9,704	10,330
	Duke Energy Corp.	2.450%	6/1/30	7,867	7,832
	Duke Energy Corp.	2.550%	6/15/31	11,850	11,843
	Duke Energy Corp.	3.250%	1/15/82	2,100	2,050
	Duke Energy Florida LLC	3.200%	1/15/27	5,325	5,677
	Duke Energy Florida LLC	3.800%	7/15/28	4,332	4,779
	Duke Energy Florida LLC	2.500%	12/1/29	2,433	2,490
	Duke Energy Florida LLC	1.750%	6/15/30	2,058	1,980
	Duke Energy Florida LLC	2.400%	12/15/31	2,600	2,633
	Duke Energy Ohio Inc.	3.650%	2/1/29	6,065	6,595
	Duke Energy Ohio Inc.	2.125%	6/1/30	2,701	2,663
	Duke Energy Progress LLC	3.700%	9/1/28	4,125	4,530
	Duke Energy Progress LLC	3.450%	3/15/29	6,315	6,830
	Duke Energy Progress LLC	2.000%	8/15/31	4,617	4,514
3	East Ohio Gas Co.	2.000%	6/15/30	3,000	2,908
	Edison International	5.750%	6/15/27	3,688	4,218
	Edison International	4.125%	3/15/28	4,490	4,769
	Enel Chile SA	4.875%	6/12/28	5,286	5,827
	Entergy Corp.	1.900%	6/15/28	7,227	7,087
	Entergy Corp.	2.800%	6/15/30	4,248	4,306
	Entergy Corp.	2.400%	6/15/31	7,149	7,064
	Entergy Louisiana LLC	3.120%	9/1/27	5,981	6,316
	Entergy Louisiana LLC	3.250%	4/1/28	5,558	5,914
	Entergy Mississippi LLC	2.850%	6/1/28	2,185	2,286
	Entergy Texas Inc.	4.000%	3/30/29	7,207	7,971
	Entergy Texas Inc.	1.750%	3/15/31	2,840	2,672
	Essential Utilities Inc.	3.566%	5/1/29	3,485	3,752
	Essential Utilities Inc.	2.704%	4/15/30	4,500	4,565
	Eergy Inc.	2.900%	9/15/29	4,093	4,202
	Eergy Kansas Central Inc.	3.100%	4/1/27	4,737	4,997
1	Eergy Metro Inc.	2.250%	6/1/30	5,881	5,867
1	Eversource Energy	3.300%	1/15/28	4,300	4,577
1	Eversource Energy	4.250%	4/1/29	5,400	6,029
1	Eversource Energy	1.650%	8/15/30	4,260	3,989
	Eversource Energy	2.550%	3/15/31	3,000	3,015
	Exelon Corp.	4.050%	4/15/30	12,735	14,191
	Georgia Power Co.	3.250%	3/30/27	4,373	4,628
1	Georgia Power Co.	2.650%	9/15/29	6,186	6,300
1	Gulf Power Co.	3.300%	5/30/27	3,273	3,511
	Indiana Michigan Power Co.	3.850%	5/15/28	3,500	3,869
	Interstate Power & Light Co.	4.100%	9/26/28	8,831	9,840
	Interstate Power & Light Co.	3.600%	4/1/29	900	979
	Interstate Power & Light Co.	2.300%	6/1/30	3,405	3,388
	IPALCO Enterprises Inc.	4.250%	5/1/30	3,741	4,103

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
ITC Holdings Corp.	3.350%	11/15/27	6,500	6,897
MidAmerican Energy Co.	3.650%	4/15/29	4,528	4,991
MidAmerican Energy Co.	6.750%	12/30/31	975	1,345
Mississippi Power Co.	3.950%	3/30/28	3,000	3,291
National Fuel Gas Co.	3.950%	9/15/27	2,450	2,601
National Fuel Gas Co.	4.750%	9/1/28	3,690	4,068
National Fuel Gas Co.	2.950%	3/1/31	1,875	1,884
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,405	5,719
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	7,117	7,678
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	3,150	3,503
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	6,110	6,706
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	4,318	4,361
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	3,485	3,218
1 National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	1,216	1,149
1 Nevada Power Co.	3.700%	5/1/29	4,945	5,439
1 Nevada Power Co.	2.400%	5/1/30	3,338	3,364
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	5,254	5,702
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	9,409	9,338
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	5,666	6,103
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	7,510	7,745
NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	21,990	21,934
1 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	6,425	6,859
1 NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	3,625	4,113
NextEra Energy Capital Holdings Inc.	3.800%	3/15/82	2,660	2,702
NiSource Inc.	3.490%	5/15/27	8,150	8,765
NiSource Inc.	2.950%	9/1/29	6,369	6,582
NiSource Inc.	3.600%	5/1/30	5,178	5,594
NiSource Inc.	1.700%	2/15/31	6,298	5,894
Northern States Power Co.	2.250%	4/1/31	2,230	2,247
NSTAR Electric Co.	3.200%	5/15/27	4,824	5,155
NSTAR Electric Co.	3.250%	5/15/29	2,570	2,760
NSTAR Electric Co.	3.950%	4/1/30	5,213	5,876
1 Ohio Power Co.	2.600%	4/1/30	1,060	1,090
1 Ohio Power Co.	1.625%	1/15/31	6,363	5,996
Oklahoma Gas & Electric Co.	3.800%	8/15/28	3,625	3,987
Oklahoma Gas & Electric Co.	3.250%	4/1/30	4,257	4,530
Oncor Electric Delivery Co. LLC	3.700%	11/15/28	8,449	9,302
Oncor Electric Delivery Co. LLC	2.750%	5/15/30	3,850	4,013
3 Oncor Electric Delivery Co. LLC	2.750%	5/15/30	1,600	1,668
ONE Gas Inc.	2.000%	5/15/30	2,675	2,611
Pacific Gas & Electric Co.	3.300%	12/1/27	16,881	17,162
Pacific Gas & Electric Co.	3.000%	6/15/28	3,000	3,006
Pacific Gas & Electric Co.	3.750%	7/1/28	13,641	14,197
Pacific Gas & Electric Co.	4.550%	7/1/30	29,852	32,379
Pacific Gas & Electric Co.	2.500%	2/1/31	16,685	15,895
Pacific Gas & Electric Co.	3.250%	6/1/31	3,067	3,081
PacifiCorp	3.500%	6/15/29	3,966	4,307
PacifiCorp	2.700%	9/15/30	4,676	4,828
PacifiCorp	7.700%	11/15/31	1,935	2,784
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	3,551	3,801
Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	3,825	3,817
Progress Energy Inc.	7.000%	10/30/31	5,025	6,815
Public Service Co. of Colorado	3.700%	6/15/28	2,725	2,997
1 Public Service Co. of Colorado	1.900%	1/15/31	3,200	3,127
1 Public Service Electric & Gas Co.	2.250%	9/15/26	4,339	4,459

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
1	Public Service Electric & Gas Co.	3.000%	5/15/27	2,482	2,625
1	Public Service Electric & Gas Co.	3.700%	5/1/28	3,537	3,910
1	Public Service Electric & Gas Co.	3.650%	9/1/28	2,700	2,969
1	Public Service Electric & Gas Co.	3.200%	5/15/29	2,675	2,883
1	Public Service Electric & Gas Co.	2.450%	1/15/30	2,694	2,748
	Public Service Enterprise Group Inc.	1.600%	8/15/30	12,450	11,553
	Puget Energy Inc.	2.379%	6/15/28	2,175	2,142
	Puget Energy Inc.	4.100%	6/15/30	5,801	6,287
1	San Diego Gas & Electric Co.	1.700%	10/1/30	5,950	5,708
	Sempra Energy	3.250%	6/15/27	7,263	7,677
	Sempra Energy	3.400%	2/1/28	10,525	11,214
	Sempra Energy	4.125%	4/1/52	5,000	5,053
1	Southern California Edison Co.	3.650%	3/1/28	5,050	5,453
1	Southern California Edison Co.	4.200%	3/1/29	5,141	5,741
	Southern California Edison Co.	6.650%	4/1/29	4,425	5,409
	Southern California Edison Co.	2.850%	8/1/29	3,665	3,794
	Southern California Edison Co.	2.250%	6/1/30	3,500	3,466
1	Southern California Edison Co.	2.500%	6/1/31	2,000	2,013
1	Southern California Gas Co.	2.550%	2/1/30	4,450	4,572
1	Southern Co.	1.750%	3/15/28	3,570	3,474
1	Southern Co.	3.700%	4/30/30	8,175	8,886
1	Southern Co.	3.750%	9/15/51	2,794	2,794
1	Southern Co. Gas Capital Corp.	1.750%	1/15/31	6,854	6,441
	Southwest Gas Corp.	3.700%	4/1/28	2,570	2,784
	Southwest Gas Corp.	2.200%	6/15/30	4,000	3,933
1	Southwestern Electric Power Co.	4.100%	9/15/28	4,539	5,026
	Tampa Electric Co.	2.400%	3/15/31	3,119	3,154
	Tucson Electric Power Co.	1.500%	8/1/30	2,813	2,636
	Union Electric Co.	2.950%	6/15/27	5,037	5,310
	Union Electric Co.	3.500%	3/15/29	4,037	4,389
	Union Electric Co.	2.950%	3/15/30	3,450	3,635
1	Virginia Electric & Power Co.	3.500%	3/15/27	7,665	8,287
1	Virginia Electric & Power Co.	3.800%	4/1/28	6,206	6,800
1	Virginia Electric & Power Co.	2.875%	7/15/29	5,735	6,051
	Virginia Electric & Power Co.	2.300%	11/15/31	2,000	2,017
	WEC Energy Group Inc.	1.375%	10/15/27	4,000	3,862
	WEC Energy Group Inc.	2.200%	12/15/28	3,000	3,000
	WEC Energy Group Inc.	1.800%	10/15/30	6,000	5,659
	Wisconsin Electric Power Co.	1.700%	6/15/28	2,500	2,454
	Wisconsin Power & Light Co.	3.050%	10/15/27	3,097	3,259
	Xcel Energy Inc.	1.750%	3/15/27	1,075	1,067
	Xcel Energy Inc.	4.000%	6/15/28	6,219	6,861
	Xcel Energy Inc.	2.600%	12/1/29	9,680	9,890
	Xcel Energy Inc.	3.400%	6/1/30	7,785	8,382
	Xcel Energy Inc.	2.350%	11/15/31	2,223	2,220
				1,085,178	
Total Corporate Bonds (Cost \$15,095,927)					15,339,937

Sovereign Bonds (4.3%)

1	Asian Development Bank	2.625%	1/12/27	9,762	10,365
1	Asian Development Bank	2.375%	8/10/27	2,895	3,045
	Asian Development Bank	6.220%	8/15/27	175	218
1	Asian Development Bank	2.500%	11/2/27	24,231	25,654
1	Asian Development Bank	2.750%	1/19/28	8,567	9,227
1	Asian Development Bank	1.250%	6/9/28	12,130	11,982

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Asian Development Bank	5.820%	6/16/28	4,833	6,107
1	Asian Development Bank	3.125%	9/26/28	8,775	9,695
1	Asian Development Bank	1.750%	9/19/29	21,105	21,432
1	Asian Development Bank	1.875%	1/24/30	18,094	18,577
1	Asian Development Bank	0.750%	10/8/30	2,580	2,410
1	Asian Development Bank	1.500%	3/4/31	5,968	5,932
	Equinor ASA	3.250%	11/10/24	6	6
	Equinor ASA	3.000%	4/6/27	4,684	4,945
	Equinor ASA	7.250%	9/23/27	6,555	8,415
	Equinor ASA	3.625%	9/10/28	6,045	6,654
	Equinor ASA	3.125%	4/6/30	8,997	9,666
	Equinor ASA	2.375%	5/22/30	12,828	13,056
	European Investment Bank	2.375%	5/24/27	18,946	19,915
	European Investment Bank	0.625%	10/21/27	13,245	12,648
	European Investment Bank	1.625%	10/9/29	17,210	17,312
	European Investment Bank	0.875%	5/17/30	15,750	14,934
	European Investment Bank	0.750%	9/23/30	7,645	7,152
	European Investment Bank	1.250%	2/14/31	32,085	31,233
	European Investment Bank	1.625%	5/13/31	200	201
	Export-Import Bank of Korea	2.375%	4/21/27	3,800	3,941
	Export-Import Bank of Korea	1.250%	9/21/30	8,450	8,038
	Export-Import Bank of Korea	1.375%	2/9/31	2,500	2,392
1	Hydro-Quebec	8.500%	12/1/29	1,400	2,066
1	Hydro-Quebec	9.375%	4/15/30	1,772	2,739
1	Inter-American Development Bank	2.000%	6/2/26	663	684
	Inter-American Development Bank	2.375%	7/7/27	24,862	26,124
	Inter-American Development Bank	0.625%	9/16/27	16,601	15,856
	Inter-American Development Bank	1.125%	7/20/28	10,908	10,659
	Inter-American Development Bank	3.125%	9/18/28	19,850	21,908
	Inter-American Development Bank	2.250%	6/18/29	26,545	27,879
1	Inter-American Development Bank	1.125%	1/13/31	41,910	40,375
	International Bank for Reconstruction & Development	8.875%	3/1/26	1,000	1,294
	International Bank for Reconstruction & Development	0.875%	7/15/26	307	302
1	International Bank for Reconstruction & Development	2.500%	11/22/27	23,210	24,579
	International Bank for Reconstruction & Development	0.750%	11/24/27	58,731	56,422
1	International Bank for Reconstruction & Development	1.375%	4/20/28	11,775	11,728
	International Bank for Reconstruction & Development	1.125%	9/13/28	40,690	39,749
1	International Bank for Reconstruction & Development	1.750%	10/23/29	30,200	30,670
	International Bank for Reconstruction & Development	0.875%	5/14/30	11,125	10,547
	International Bank for Reconstruction & Development	0.750%	8/26/30	15,875	14,874
	International Bank for Reconstruction & Development	1.250%	2/10/31	28,640	27,870
	International Bank for Reconstruction & Development	1.625%	11/3/31	39,085	39,103
1	International Finance Corp.	2.125%	4/7/26	389	403
	International Finance Corp.	0.750%	8/27/30	6,215	5,809
4	Japan Bank for International Cooperation	2.875%	6/1/27	16,900	18,027
4	Japan Bank for International Cooperation	2.875%	7/21/27	9,450	10,084
4	Japan Bank for International Cooperation	2.750%	11/16/27	17,165	18,236
4	Japan Bank for International Cooperation	3.250%	7/20/28	10,825	11,926
4	Japan Bank for International Cooperation	3.500%	10/31/28	11,325	12,682
4	Japan Bank for International Cooperation	2.000%	10/17/29	5,300	5,410
4	Japan Bank for International Cooperation	1.250%	1/21/31	12,000	11,519
4	Japan Bank for International Cooperation	1.875%	4/15/31	15,175	15,333
4	Japan International Cooperation Agency	2.750%	4/27/27	6,055	6,418
4	Japan International Cooperation Agency	3.375%	6/12/28	4,700	5,196
4	Japan International Cooperation Agency	1.000%	7/22/30	4,300	4,066

Intermediate-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Japan International Cooperation Agency	1.750%	4/28/31	4,000	4,007
5	KFW	2.875%	4/3/28	29,578	32,111
5	KFW	1.750%	9/14/29	11,437	11,621
5	KFW	0.750%	9/30/30	12,248	11,450
	Korea Development Bank	1.375%	4/25/27	5,910	5,829
	Korea Development Bank	1.625%	1/19/31	3,500	3,430
	Korea Development Bank	2.000%	10/25/31	3,800	3,804
1.5	Landwirtschaftliche Rentenbank	2.500%	11/15/27	5,840	6,174
5	Landwirtschaftliche Rentenbank	0.875%	9/3/30	11,685	11,020
1.6	Oesterreichische Kontrollbank AG	0.500%	2/2/26	4,777	4,634
1	Oriental Republic of Uruguay	4.375%	10/27/27	9,490	10,663
1	Oriental Republic of Uruguay	4.375%	1/23/31	19,250	22,176
	Province of Alberta	3.300%	3/15/28	10,855	11,890
	Province of Alberta	1.300%	7/22/30	22,474	21,435
	Province of British Columbia	2.250%	6/2/26	219	228
	Province of British Columbia	1.300%	1/29/31	9,515	9,161
	Province of Manitoba	2.125%	6/22/26	682	704
1	Province of Manitoba	1.500%	10/25/28	7,000	6,912
	Province of New Brunswick	3.625%	2/24/28	4,200	4,701
	Province of Ontario	2.300%	6/15/26	22,962	23,826
	Province of Ontario	1.050%	5/21/27	1,103	1,074
	Province of Ontario	2.000%	10/2/29	14,170	14,409
	Province of Ontario	1.125%	10/7/30	10,910	10,314
	Province of Ontario	1.600%	2/25/31	7,020	6,872
	Province of Quebec	2.500%	4/20/26	372	390
	Province of Quebec	2.750%	4/12/27	11,638	12,370
1	Province of Quebec	7.500%	9/15/29	4,290	5,999
	Province of Quebec	1.350%	5/28/30	37,260	36,155
	Province of Quebec	1.900%	4/21/31	4,325	4,358
1	Republic of Chile	3.240%	2/6/28	20,695	21,802
1	Republic of Chile	2.450%	1/31/31	12,900	12,812
	Republic of Indonesia	3.500%	1/11/28	16,415	17,707
	Republic of Indonesia	4.100%	4/24/28	13,070	14,568
	Republic of Indonesia	4.750%	2/11/29	17,253	20,076
	Republic of Indonesia	3.400%	9/18/29	5,800	6,264
	Republic of Indonesia	2.850%	2/14/30	11,235	11,719
	Republic of Indonesia	3.850%	10/15/30	5,925	6,661
	Republic of Indonesia	1.850%	3/12/31	600	585
1	Republic of Indonesia	2.150%	7/28/31	9,515	9,452
	Republic of Italy	2.875%	10/17/29	18,625	19,041
	Republic of Korea	2.750%	1/19/27	9,450	9,999
	Republic of Korea	3.500%	9/20/28	4,475	5,004
	Republic of Korea	2.500%	6/19/29	4,875	5,162
	Republic of Korea	1.000%	9/16/30	6,200	5,869
	Republic of Korea	1.750%	10/15/31	4,975	4,990
	Republic of Panama	8.875%	9/30/27	10,497	14,119
1	Republic of Panama	3.875%	3/17/28	9,383	10,134
	Republic of Panama	9.375%	4/1/29	5,885	8,435
1	Republic of Panama	3.160%	1/23/30	15,550	16,133
	Republic of Peru	4.125%	8/25/27	7,110	7,810
	Republic of Peru	2.844%	6/20/30	6,150	6,243
1	Republic of Peru	2.783%	1/23/31	29,293	29,166
	Republic of Poland	3.250%	4/6/26	1,197	1,284
	Republic of the Philippines	3.000%	2/1/28	19,460	20,869
	Republic of the Philippines	3.750%	1/14/29	11,900	13,386

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of the Philippines	9.500%	2/2/30	15,117	23,492
Republic of the Philippines	2.457%	5/5/30	15,100	15,568
Republic of the Philippines	7.750%	1/14/31	11,994	17,462
Republic of the Philippines	1.648%	6/10/31	1,595	1,542
State of Israel	3.250%	1/17/28	7,215	7,819
State of Israel	2.500%	1/15/30	10,380	10,813
State of Israel	2.750%	7/3/30	19,015	20,213
United Mexican States	4.150%	3/28/27	26,591	29,392
United Mexican States	3.750%	1/11/28	20,005	21,526
United Mexican States	4.500%	4/22/29	30,890	34,407
¹ United Mexican States	3.250%	4/16/30	23,149	23,800
¹ United Mexican States	2.659%	5/24/31	26,033	25,382
¹ United Mexican States	8.300%	8/15/31	3,900	5,677
Total Sovereign Bonds (Cost \$1,646,552)				1,649,789
Taxable Municipal Bonds (0.4%)				
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	1,240	1,297
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	2.574%	4/1/31	1,025	1,056
California GO	6.650%	3/1/22	1,750	1,768
California GO	1.700%	2/1/28	3,400	3,402
California GO	3.500%	4/1/28	3,600	3,981
California GO	3.050%	4/1/29	3,450	3,732
California GO	2.500%	10/1/29	2,850	2,982
California GO	1.750%	11/1/30	5,000	4,923
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	145	149
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	9,600	9,576
Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	12,000	11,972
Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	50	55
Los Angeles CA Community College District GO	1.606%	8/1/28	3,600	3,585
Los Angeles CA Community College District GO	1.806%	8/1/30	2,750	2,729
Los Angeles CA Unified School District GO	5.755%	7/1/29	2,830	3,414
Massachusetts GO	4.500%	8/1/31	1,000	1,188
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	2,600	2,571
Metropolitan Government of Nashville & Davidson County TN Health & Educational Facilities Board Revenue (Vanderbilt University Medical Center)	4.053%	7/1/26	1,095	1,197
⁷ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	16,475	20,706
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	2,425	2,837
New York City NY GO	5.206%	10/1/31	1,070	1,276
Oregon GO	5.892%	6/1/27	13,750	16,106
⁸ Oregon School Boards Association GO	5.528%	6/30/28	1,500	1,715
⁷ Oregon School Boards Association GO	5.550%	6/30/28	875	1,014
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	1,260	1,635
Texas Transportation Commission Revenue	5.178%	4/1/30	7,225	8,674
University of California Revenue	1.316%	5/15/27	13,500	13,256
University of California Revenue	3.349%	7/1/29	100	110
University of California Revenue	1.614%	5/15/30	7,125	6,913

Intermediate-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Revenue	4.601%	5/15/31	203	236
Utah GO	3.539%	7/1/25	748	782
⁸ Wisconsin General Fund Annual Appropriation Revenue	5.700%	5/1/26	2,480	2,789
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,300	3,546
Total Taxable Municipal Bonds (Cost \$139,442)				141,172

	Shares		
Temporary Cash Investments (0.1%)			
Money Market Fund (0.1%)			
⁹ Vanguard Market Liquidity Fund (Cost \$47,993)	0.090%	480,062	48,002
Total Investments (99.6%) (Cost \$37,875,002)			38,140,971
Other Assets and Liabilities—Net (0.4%)			150,938
Net Assets (100%)			38,291,909

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- 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, 2021, the aggregate value was \$292,893,000, representing 0.8% of net assets.
 - Guaranteed by the Government of Japan.
 - Guaranteed by the Federal Republic of Germany.
 - Guaranteed by the Republic of Austria.
 - Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
 - Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
 - Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
- GO—General Obligation Bond.

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

Statement of Assets and Liabilities

As of December 31, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$37,827,009)	38,092,969
Affiliated Issuers (Cost \$47,993)	48,002
Total Investments in Securities	38,140,971
Investment in Vanguard	1,284
Cash	174
Receivables for Investment Securities Sold	508,494
Receivables for Accrued Income	213,676
Receivables for Capital Shares Issued	17,566
Other Assets	86
Total Assets	38,882,251
Liabilities	
Payables for Investment Securities Purchased	526,622
Payables for Capital Shares Redeemed	56,957
Payables for Distributions	5,882
Payables to Vanguard	881
Total Liabilities	590,342
Net Assets	38,291,909

Intermediate-Term Bond Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2021, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	38,057,464
Total Distributable Earnings (Loss)	234,445
Net Assets	38,291,909

Investor Shares—Net Assets

Applicable to 8,622,362 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	102,556
Net Asset Value Per Share—Investor Shares	\$11.89

ETF Shares—Net Assets

Applicable to 163,854,060 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	14,358,994
Net Asset Value Per Share—ETF Shares	\$87.63

Admiral Shares—Net Assets

Applicable to 1,578,354,472 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	18,773,369
Net Asset Value Per Share—Admiral Shares	\$11.89

Institutional Shares—Net Assets

Applicable to 275,045,742 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	3,271,429
Net Asset Value Per Share—Institutional Shares	\$11.89

Institutional Plus Shares—Net Assets

Applicable to 150,119,716 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,785,561
Net Asset Value Per Share—Institutional Plus Shares	\$11.89

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

Statement of Operations

Year Ended
December 31, 2021

(\$'000)

Investment Income	
Income	
Interest ¹	768,728
Total Income	768,728
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	900
Management and Administrative—Investor Shares	175
Management and Administrative—ETF Shares	4,250
Management and Administrative—Admiral Shares	12,064
Management and Administrative—Institutional Shares	1,445
Management and Administrative—Institutional Plus Shares	576
Marketing and Distribution—Investor Shares	10
Marketing and Distribution—ETF Shares	670
Marketing and Distribution—Admiral Shares	812
Marketing and Distribution—Institutional Shares	111
Marketing and Distribution—Institutional Plus Shares	27
Custodian Fees	72
Auditing Fees	42
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	572
Shareholders' Reports—Admiral Shares	228
Shareholders' Reports—Institutional Shares	22
Shareholders' Reports—Institutional Plus Shares	59
Trustees' Fees and Expenses	13
Total Expenses	22,049
Net Investment Income	746,679
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	668,531
Futures Contracts	(676)
Realized Net Gain (Loss)	667,855
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(2,372,665)
Net Increase (Decrease) in Net Assets Resulting from Operations	(958,131)

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 \$115,000, \$22,000, \$5,000, and (\$30,000), respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$210,960,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2021	2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	746,679	844,367
Realized Net Gain (Loss)	667,855	959,206
Change in Unrealized Appreciation (Depreciation)	(2,372,665)	1,444,117
Net Increase (Decrease) in Net Assets Resulting from Operations	(958,131)	3,247,690
Distributions		
Investor Shares	(3,952)	(4,860)
ETF Shares	(492,169)	(414,121)
Admiral Shares	(638,692)	(557,860)
Institutional Shares	(110,932)	(100,159)
Institutional Plus Shares	(59,675)	(52,739)
Total Distributions	(1,305,420)	(1,129,739)
Capital Share Transactions		
Investor Shares	(59,389)	(2,825)
ETF Shares	(271,705)	1,219,912
Admiral Shares	(355,217)	2,382,489
Institutional Shares	(58,451)	167,676
Institutional Plus Shares	103,097	36,822
Net Increase (Decrease) from Capital Share Transactions	(641,665)	3,804,074
Total Increase (Decrease)	(2,905,216)	5,922,025
Net Assets		
Beginning of Period	41,197,125	35,275,100
End of Period	38,291,909	41,197,125

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,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$12.59	\$11.81	\$11.02	\$11.36	\$11.24
Investment Operations					
Net Investment Income ¹	.221	.271	.316	.306	.289
Net Realized and Unrealized Gain (Loss) on Investments	(.529)	.868	.787	(.340)	.132
Total from Investment Operations	(.308)	1.139	1.103	(.034)	.421
Distributions					
Dividends from Net Investment Income	(.219)	(.271)	(.313)	(.306)	(.290)
Distributions from Realized Capital Gains	(.173)	(.088)	—	—	(.011)
Total Distributions	(.392)	(.359)	(.313)	(.306)	(.301)
Net Asset Value, End of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Total Return²	-2.44%	9.71%	10.09%	-0.25%	3.76%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$103	\$170	\$163	\$1,037	\$1,307
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.81%	2.18%	2.78%	2.79%	2.54%
Portfolio Turnover Rate ³	46%	55%	50%	53%	55%

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

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$92.73	\$87.08	\$81.27	\$83.73	\$82.86
Investment Operations					
Net Investment Income ¹	1.715	2.080	2.392	2.320	2.199
Net Realized and Unrealized Gain (Loss) on Investments	(3.817)	6.313	5.816	(2.442)	.925
Total from Investment Operations	(2.102)	8.393	8.208	(.122)	3.124
Distributions					
Dividends from Net Investment Income	(1.719)	(2.094)	(2.398)	(2.338)	(2.174)
Distributions from Realized Capital Gains	(1.279)	(.649)	—	—	(.080)
Total Distributions	(2.998)	(2.743)	(2.398)	(2.338)	(2.254)
Net Asset Value, End of Period	\$87.63	\$92.73	\$87.08	\$81.27	\$83.73
Total Return	-2.27%	9.71%	10.19%	-0.09%	3.80%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$14,359	\$15,482	\$13,546	\$12,772	\$15,328
Ratio of Total Expenses to Average Net Assets	0.04%	0.05%	0.05%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.91%	2.27%	2.80%	2.87%	2.62%
Portfolio Turnover Rate ²	46%	55%	50%	53%	55%

1 Calculated based on average shares outstanding.

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

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$12.59	\$11.81	\$11.02	\$11.36	\$11.24
Investment Operations					
Net Investment Income ¹	.229	.280	.322	.315	.298
Net Realized and Unrealized Gain (Loss) on Investments	(.527)	.869	.790	(.341)	.132
Total from Investment Operations	(.298)	1.149	1.112	(.026)	.430
Distributions					
Dividends from Net Investment Income	(.229)	(.281)	(.322)	(.314)	(.299)
Distributions from Realized Capital Gains	(.173)	(.088)	—	—	(.011)
Total Distributions	(.402)	(.369)	(.322)	(.314)	(.310)
Net Asset Value, End of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Total Return²	-2.36%	9.80%	10.18%	-0.17%	3.85%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$18,773	\$20,241	\$16,776	\$12,830	\$13,477
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.88%	2.25%	2.78%	2.87%	2.62%
Portfolio Turnover Rate ³	46%	55%	50%	53%	55%

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

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$12.59	\$11.81	\$11.02	\$11.36	\$11.24
Investment Operations					
Net Investment Income ¹	.232	.283	.325	.317	.301
Net Realized and Unrealized Gain (Loss) on Investments	(.527)	.868	.790	(.340)	.131
Total from Investment Operations	(.295)	1.151	1.115	(.023)	.432
Distributions					
Dividends from Net Investment Income	(.232)	(.283)	(.325)	(.317)	(.301)
Distributions from Realized Capital Gains	(.173)	(.088)	—	—	(.011)
Total Distributions	(.405)	(.371)	(.325)	(.317)	(.312)
Net Asset Value, End of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Total Return	-2.34%	9.82%	10.20%	-0.15%	3.87%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$3,271	\$3,527	\$3,158	\$2,952	\$3,127
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.90%	2.28%	2.81%	2.89%	2.64%
Portfolio Turnover Rate ²	46%	55%	50%	53%	55%

1 Calculated based on average shares outstanding.

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

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$12.59	\$11.81	\$11.02	\$11.36	\$11.24
Investment Operations					
Net Investment Income ¹	.233	.285	.326	.319	.302
Net Realized and Unrealized Gain (Loss) on Investments	(.527)	.868	.790	(.341)	.131
Total from Investment Operations	(.294)	1.153	1.116	(.022)	.433
Distributions					
Dividends from Net Investment Income	(.233)	(.285)	(.326)	(.318)	(.302)
Distributions from Realized Capital Gains	(.173)	(.088)	—	—	(.011)
Total Distributions	(.406)	(.373)	(.326)	(.318)	(.313)
Net Asset Value, End of Period	\$11.89	\$12.59	\$11.81	\$11.02	\$11.36
Total Return	-2.33%	9.83%	10.21%	-0.14%	3.88%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,786	\$1,777	\$1,632	\$1,752	\$1,640
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.91%	2.29%	2.83%	2.90%	2.65%
Portfolio Turnover Rate ²	46%	55%	50%	53%	55%

1 Calculated based on average shares outstanding.

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

Notes to Financial Statements

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

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

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

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, 2021, 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, 2021.

3. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute 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, 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; these fees 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 a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative 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, 2021, 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, 2021, the fund had contributed to Vanguard capital in the amount of \$1,284,000, representing less than 0.01% of the fund's net assets and 0.51% 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. 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, 2021, 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	—	20,962,071	—	20,962,071
Corporate Bonds	—	15,339,937	—	15,339,937
Sovereign Bonds	—	1,649,789	—	1,649,789
Taxable Municipal Bonds	—	141,172	—	141,172
Temporary Cash Investments	48,002	—	—	48,002
Total	48,002	38,092,969	—	38,140,971

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 in-kind redemptions and distributions in connection with fund share redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	232,297
Total Distributable Earnings (Loss)	(232,297)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales. 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	102
Undistributed Long-Term Gains	9,088
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	225,255

Intermediate-Term Bond Index Fund

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2021 Amount (\$000)	2020 Amount (\$000)
Ordinary Income*	746,582	844,360
Long-Term Capital Gains	558,838	285,379
Total	1,305,420	1,129,739

* Includes short-term capital gains, if any.

As of December 31, 2021, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	37,915,716
Gross Unrealized Appreciation	846,477
Gross Unrealized Depreciation	(621,222)
Net Unrealized Appreciation (Depreciation)	225,255

E. During the year ended December 31, 2021, the fund purchased \$10,819,413,000 of investment securities and sold \$13,553,201,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$13,241,170,000 and \$11,436,059,000, respectively. Purchases and sales include \$6,172,931,000 and \$6,578,924,000, 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, 2021, such purchases were \$187,149,000 and sales were \$10,585,888,000, resulting in net realized gain of \$418,248,000; 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,			
	2021		2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	14,241	1,164	55,957	4,509
Issued in Lieu of Cash Distributions	3,946	327	4,860	389
Redeemed	(77,576)	(6,408)	(63,642)	(5,167)
Net Increase (Decrease)—Investor Shares	(59,389)	(4,917)	(2,825)	(269)

Intermediate-Term Bond Index Fund

	Year Ended December 31,			
	2021		2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued	6,426,384	71,500	7,958,107	86,400
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(6,698,089)	(74,600)	(6,738,195)	(75,000)
Net Increase (Decrease)—ETF Shares	(271,705)	(3,100)	1,219,912	11,400
Admiral Shares				
Issued	4,313,496	353,170	6,748,709	542,772
Issued in Lieu of Cash Distributions	549,765	45,606	480,071	38,430
Redeemed	(5,218,478)	(428,670)	(4,846,291)	(392,940)
Net Increase (Decrease)—Admiral Shares	(355,217)	(29,894)	2,382,489	188,262
Institutional Shares				
Issued	930,834	76,452	1,290,307	103,732
Issued in Lieu of Cash Distributions	107,115	8,886	94,840	7,594
Redeemed	(1,096,400)	(90,523)	(1,217,471)	(98,429)
Net Increase (Decrease)—Institutional Shares	(58,451)	(5,185)	167,676	12,897
Institutional Plus Shares				
Issued	482,941	39,664	415,904	33,467
Issued in Lieu of Cash Distributions	26,886	2,231	24,997	2,001
Redeemed	(406,730)	(32,929)	(404,079)	(32,409)
Net Increase (Decrease)—Institutional Plus Shares	103,097	8,966	36,822	3,059

G. Management has determined that no events or transactions occurred subsequent to December 31, 2021, that would require recognition or disclosure in these financial statements.

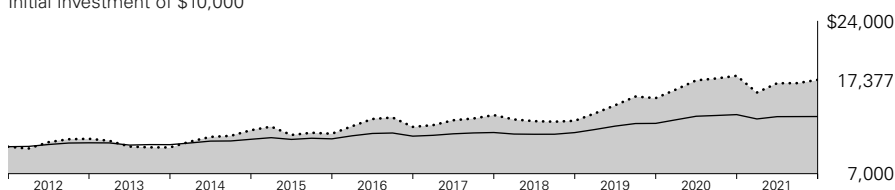
Long-Term Bond Index Fund

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, 2011, Through December 31, 2021

Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Long-Term Bond Index Fund ETF Shares Net Asset Value	-2.63%	7.38%	5.68%	\$17,377
Long-Term Bond Index Fund ETF Shares Market Price	-2.92	7.25	5.58	17,219
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-2.52	7.39	5.72	17,438
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	13,356

	One Year	Since Inception (2/7/2019)	Final Value of a \$10,000 Investment
Long-Term Bond Index Fund Admiral Shares	-3.15%	9.79%	\$13,106
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-2.52	10.06	13,199
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	4.68	11,417

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

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

See Financial Highlights for dividend and capital gains information.

Long-Term Bond Index Fund

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Long-Term Bond Index Fund Institutional Shares	-3.12%	7.29%	5.66%	\$8,668,887
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-2.52	7.39	5.72	8,718,980
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	6,677,759

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Long-Term Bond Index Fund Institutional Plus Shares	-3.11%	7.30%	5.67%	\$173,626,190
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-2.52	7.39	5.72	174,379,590
Bloomberg U.S. Aggregate Float Adjusted Index	-1.58	3.64	2.94	133,555,180

Cumulative Returns of ETF Shares: December 31, 2011, Through December 31, 2021

	One Year	Five Years	Ten Years
Long-Term Bond Index Fund ETF Shares Market Price	-2.92%	41.93%	72.19%
Long-Term Bond Index Fund ETF Shares Net Asset Value	-2.63	42.78	73.77
Bloomberg U.S. Long Government/Credit Float Adjusted Index	-2.52	42.86	74.38

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, and then select the Price and Performance tab. The ETF premium/discount analysis there shows the percentages of days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2021

Corporate Bonds	51.2%
Sovereign Bonds	3.1
Taxable Municipal Bonds	3.1
U.S. Government and Agency Obligations	42.6

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, 2021

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)
U.S. Government and Agency Obligations (42.3%)				
U.S. Government Securities (41.7%)				
United States Treasury Note/Bond	4.500%	2/15/36	4,960	6,807
United States Treasury Note/Bond	4.750%	2/15/37	15,420	21,846
United States Treasury Note/Bond	4.375%	2/15/38	13,328	18,325
United States Treasury Note/Bond	4.500%	5/15/38	15,925	22,218
United States Treasury Note/Bond	3.500%	2/15/39	12,273	15,366
United States Treasury Note/Bond	4.250%	5/15/39	23,710	32,450
United States Treasury Note/Bond	4.500%	8/15/39	26,066	36,745
United States Treasury Note/Bond	4.375%	11/15/39	29,710	41,348
United States Treasury Note/Bond	4.625%	2/15/40	19,050	27,316
United States Treasury Note/Bond	1.125%	5/15/40	81,365	71,169
United States Treasury Note/Bond	4.375%	5/15/40	34,160	47,712
United States Treasury Note/Bond	1.125%	8/15/40	56,190	48,947
United States Treasury Note/Bond	3.875%	8/15/40	16,065	21,138
United States Treasury Note/Bond	1.375%	11/15/40	115,515	104,992
United States Treasury Note/Bond	4.250%	11/15/40	34,800	48,013
United States Treasury Note/Bond	1.875%	2/15/41	140,613	138,943
United States Treasury Note/Bond	4.750%	2/15/41	30,705	45,084
United States Treasury Note/Bond	2.250%	5/15/41	148,810	156,064
United States Treasury Note/Bond	4.375%	5/15/41	37,045	52,152
United States Treasury Note/Bond	1.750%	8/15/41	107,483	103,973
United States Treasury Note/Bond	3.750%	8/15/41	28,470	37,140
United States Treasury Note/Bond	2.000%	11/15/41	118,535	119,665
United States Treasury Note/Bond	3.125%	11/15/41	36,977	44,401
United States Treasury Note/Bond	3.125%	2/15/42	48,652	58,550
United States Treasury Note/Bond	3.000%	5/15/42	25,725	30,436
United States Treasury Note/Bond	2.750%	8/15/42	44,208	50,335
United States Treasury Note/Bond	2.750%	11/15/42	68,043	77,473
United States Treasury Note/Bond	3.125%	2/15/43	62,515	75,321
United States Treasury Note/Bond	2.875%	5/15/43	82,975	96,329
United States Treasury Note/Bond	3.625%	8/15/43	58,520	75,875
United States Treasury Note/Bond	3.750%	11/15/43	57,710	76,231
United States Treasury Note/Bond	3.625%	2/15/44	75,749	98,533
United States Treasury Note/Bond	3.375%	5/15/44	71,377	89,846
United States Treasury Note/Bond	3.125%	8/15/44	71,978	87,330
United States Treasury Note/Bond	2.500%	2/15/45	42,431	46,641
United States Treasury Note/Bond	2.875%	8/15/45	32,492	38,147
United States Treasury Note/Bond	3.000%	11/15/45	22,995	27,612
United States Treasury Note/Bond	2.500%	2/15/46	34,810	38,427
United States Treasury Note/Bond	2.500%	5/15/46	72,756	80,395

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	2.250%	8/15/46	84,023	88,776
United States Treasury Note/Bond	2.875%	11/15/46	48,844	57,774
United States Treasury Note/Bond	3.000%	2/15/47	47,344	57,316
United States Treasury Note/Bond	3.000%	5/15/47	66,461	80,657
United States Treasury Note/Bond	2.750%	8/15/47	79,621	92,634
United States Treasury Note/Bond	2.750%	11/15/47	88,696	103,247
United States Treasury Note/Bond	3.000%	2/15/48	84,480	103,079
United States Treasury Note/Bond	3.125%	5/15/48	107,596	134,428
United States Treasury Note/Bond	3.000%	8/15/48	113,175	138,391
United States Treasury Note/Bond	3.375%	11/15/48	114,961	150,419
United States Treasury Note/Bond	3.000%	2/15/49	81,831	100,550
United States Treasury Note/Bond	2.875%	5/15/49	125,630	151,266
United States Treasury Note/Bond	2.250%	8/15/49	97,160	104,006
United States Treasury Note/Bond	2.375%	11/15/49	109,371	120,172
United States Treasury Note/Bond	2.000%	2/15/50	88,639	89,983
¹ United States Treasury Note/Bond	1.250%	5/15/50	138,610	117,645
United States Treasury Note/Bond	1.375%	8/15/50	127,559	111,694
United States Treasury Note/Bond	1.625%	11/15/50	161,529	150,373
United States Treasury Note/Bond	1.875%	2/15/51	141,874	140,367
United States Treasury Note/Bond	2.375%	5/15/51	162,672	179,702
United States Treasury Note/Bond	2.000%	8/15/51	159,366	162,454
United States Treasury Note/Bond	1.875%	11/15/51	115,600	114,679
				4,858,907
Agency Bonds and Notes (0.6%)				
² AID-Israel	5.500%	9/18/33	1,000	1,375
Federal Home Loan Banks	5.625%	3/14/36	1,000	1,441
Federal Home Loan Banks	5.500%	7/15/36	4,055	5,881
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	12,427	17,787
^{3,4} Federal Home Loan Mortgage Corp.	0.000%	11/15/38	40	27
³ Federal National Mortgage Assn.	5.625%	7/15/37	4,370	6,512
³ Federal National Mortgage Assn.	6.210%	8/6/38	770	1,234
Tennessee Valley Authority	4.650%	6/15/35	2,510	3,240
Tennessee Valley Authority	5.880%	4/1/36	4,535	6,627
Tennessee Valley Authority	5.980%	4/1/36	1,000	1,459
Tennessee Valley Authority	6.150%	1/15/38	2,450	3,720
Tennessee Valley Authority	5.500%	6/15/38	1,175	1,687
Tennessee Valley Authority	5.250%	9/15/39	7,935	11,255
Tennessee Valley Authority	4.875%	1/15/48	2,650	3,821
Tennessee Valley Authority	5.375%	4/1/56	950	1,546
Tennessee Valley Authority	4.625%	9/15/60	400	600
Tennessee Valley Authority	4.250%	9/15/65	2,500	3,585
				71,797
Total U.S. Government and Agency Obligations (Cost \$4,622,833)				4,930,704
Corporate Bonds (50.9%)				
Communications (6.8%)				
Activision Blizzard Inc.	4.500%	6/15/47	625	751
Activision Blizzard Inc.	2.500%	9/15/50	3,148	2,763
Alphabet Inc.	1.900%	8/15/40	2,500	2,279
Alphabet Inc.	2.050%	8/15/50	4,775	4,282
Alphabet Inc.	2.250%	8/15/60	3,279	2,931
America Movil SAB de CV	6.375%	3/1/35	1,438	1,987
America Movil SAB de CV	6.125%	11/15/37	1,100	1,493
America Movil SAB de CV	6.125%	3/30/40	4,692	6,491

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
America Movil SAB de CV	4.375%	7/16/42	3,119	3,690
America Movil SAB de CV	4.375%	4/22/49	3,241	3,942
AT&T Inc.	2.250%	2/1/32	6,075	5,878
AT&T Inc.	2.550%	12/1/33	9,425	9,230
AT&T Inc.	6.150%	9/15/34	640	835
AT&T Inc.	4.500%	5/15/35	5,437	6,275
AT&T Inc.	5.250%	3/1/37	4,125	5,103
AT&T Inc.	4.900%	8/15/37	3,010	3,622
AT&T Inc.	4.850%	3/1/39	4,021	4,804
AT&T Inc.	6.000%	8/15/40	770	1,042
AT&T Inc.	5.350%	9/1/40	2,600	3,287
AT&T Inc.	3.500%	6/1/41	6,575	6,766
AT&T Inc.	5.550%	8/15/41	2,309	3,014
AT&T Inc.	5.150%	3/15/42	1,450	1,796
AT&T Inc.	4.900%	6/15/42	2,170	2,605
AT&T Inc.	4.300%	12/15/42	2,961	3,339
AT&T Inc.	3.100%	2/1/43	4,135	4,005
AT&T Inc.	4.650%	6/1/44	2,175	2,552
AT&T Inc.	4.350%	6/15/45	2,618	2,963
AT&T Inc.	4.750%	5/15/46	5,381	6,505
4 AT&T Inc.	5.150%	11/15/46	3,102	3,949
AT&T Inc.	5.650%	2/15/47	325	436
AT&T Inc.	5.450%	3/1/47	1,295	1,698
AT&T Inc.	4.500%	3/9/48	4,143	4,835
AT&T Inc.	4.550%	3/9/49	2,307	2,719
AT&T Inc.	5.150%	2/15/50	695	891
AT&T Inc.	3.650%	6/1/51	7,425	7,706
AT&T Inc.	3.300%	2/1/52	5,717	5,600
AT&T Inc.	3.500%	9/15/53	15,875	16,046
AT&T Inc.	3.550%	9/15/55	17,692	17,725
AT&T Inc.	3.800%	12/1/57	13,542	14,110
AT&T Inc.	3.650%	9/15/59	14,977	15,118
AT&T Inc.	3.850%	6/1/60	3,360	3,510
AT&T Inc.	3.500%	2/1/61	2,185	2,157
Bell Telephone Co. of Canada or Bell Canada	4.464%	4/1/48	666	826
Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	555	675
4 Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	2,000	2,041
Charter Communications Operating LLC	2.300%	2/1/32	962	914
Charter Communications Operating LLC	6.384%	10/23/35	6,775	8,776
Charter Communications Operating LLC	5.375%	4/1/38	1,200	1,430
Charter Communications Operating LLC	3.500%	6/1/41	2,350	2,291
Charter Communications Operating LLC	3.500%	3/1/42	3,150	3,056
Charter Communications Operating LLC	6.484%	10/23/45	8,072	11,036
Charter Communications Operating LLC	5.375%	5/1/47	5,379	6,424
Charter Communications Operating LLC	5.750%	4/1/48	5,980	7,467
Charter Communications Operating LLC	5.125%	7/1/49	3,017	3,494
Charter Communications Operating LLC	4.800%	3/1/50	6,712	7,524
Charter Communications Operating LLC	3.700%	4/1/51	4,678	4,522
Charter Communications Operating LLC	3.900%	6/1/52	5,756	5,760
Charter Communications Operating LLC	6.834%	10/23/55	1,088	1,558
Charter Communications Operating LLC	3.850%	4/1/61	4,050	3,821
Charter Communications Operating LLC	4.400%	12/1/61	3,225	3,336
Charter Communications Operating LLC	3.950%	6/30/62	1,775	1,715
Comcast Corp.	4.250%	1/15/33	4,869	5,706
Comcast Corp.	7.050%	3/15/33	1,659	2,381

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Comcast Corp.	4.200%	8/15/34	1,675	1,971
Comcast Corp.	5.650%	6/15/35	1,250	1,653
Comcast Corp.	4.400%	8/15/35	3,130	3,722
Comcast Corp.	6.500%	11/15/35	522	748
Comcast Corp.	3.200%	7/15/36	1,516	1,614
Comcast Corp.	6.450%	3/15/37	2,932	4,250
Comcast Corp.	3.900%	3/1/38	3,225	3,638
Comcast Corp.	4.600%	10/15/38	2,757	3,350
Comcast Corp.	3.250%	11/1/39	3,960	4,171
Comcast Corp.	3.750%	4/1/40	3,410	3,815
Comcast Corp.	4.650%	7/15/42	3,580	4,405
Comcast Corp.	4.600%	8/15/45	2,310	2,860
Comcast Corp.	3.400%	7/15/46	1,819	1,917
Comcast Corp.	4.000%	8/15/47	1,825	2,092
Comcast Corp.	3.969%	11/1/47	6,565	7,518
Comcast Corp.	4.000%	3/1/48	2,574	2,959
Comcast Corp.	4.700%	10/15/48	2,650	3,391
Comcast Corp.	3.999%	11/1/49	5,542	6,422
Comcast Corp.	3.450%	2/1/50	2,725	2,911
Comcast Corp.	2.800%	1/15/51	3,525	3,360
5 Comcast Corp.	2.887%	11/1/51	11,165	10,802
Comcast Corp.	2.450%	8/15/52	3,395	3,041
Comcast Corp.	4.049%	11/1/52	3,378	3,969
5 Comcast Corp.	2.937%	11/1/56	11,563	11,014
Comcast Corp.	4.950%	10/15/58	2,573	3,552
Comcast Corp.	2.650%	8/15/62	2,605	2,313
5 Comcast Corp.	2.987%	11/1/63	8,982	8,537
Deutsche Telekom International Finance BV	9.250%	6/1/32	400	637
Discovery Communications LLC	5.000%	9/20/37	1,835	2,190
Discovery Communications LLC	6.350%	6/1/40	1,140	1,570
Discovery Communications LLC	4.875%	4/1/43	1,241	1,468
Discovery Communications LLC	5.200%	9/20/47	3,197	3,953
Discovery Communications LLC	5.300%	5/15/49	2,154	2,723
Discovery Communications LLC	4.650%	5/15/50	2,510	2,954
Discovery Communications LLC	4.000%	9/15/55	3,714	3,911
Electronic Arts Inc.	2.950%	2/15/51	1,205	1,144
Fox Corp.	5.476%	1/25/39	2,025	2,605
Fox Corp.	5.576%	1/25/49	3,401	4,638
Grupo Televisa SAB	8.500%	3/11/32	685	983
Grupo Televisa SAB	6.625%	1/15/40	1,270	1,727
Grupo Televisa SAB	5.000%	5/13/45	1,700	2,003
Grupo Televisa SAB	6.125%	1/31/46	1,650	2,235
Grupo Televisa SAB	5.250%	5/24/49	2,375	2,988
Interpublic Group of Cos. Inc.	3.375%	3/1/41	700	717
Interpublic Group of Cos. Inc.	5.400%	10/1/48	1,511	2,054
NBCUniversal Media LLC	4.450%	1/15/43	1,775	2,139
Orange SA	5.375%	1/13/42	1,100	1,447
Orange SA	5.500%	2/6/44	1,641	2,248
Rogers Communications Inc.	7.500%	8/15/38	1,100	1,662
Rogers Communications Inc.	4.500%	3/15/43	1,505	1,731
Rogers Communications Inc.	5.450%	10/1/43	249	325
Rogers Communications Inc.	5.000%	3/15/44	1,949	2,402
Rogers Communications Inc.	4.300%	2/15/48	775	888
Rogers Communications Inc.	4.350%	5/1/49	3,622	4,210
Rogers Communications Inc.	3.700%	11/15/49	1,175	1,237

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Telefonica Emisiones SA	7.045%	6/20/36	4,155	5,951
Telefonica Emisiones SA	4.665%	3/6/38	1,706	1,969
Telefonica Emisiones SA	5.213%	3/8/47	4,972	6,170
Telefonica Emisiones SA	4.895%	3/6/48	3,001	3,606
Telefonica Emisiones SA	5.520%	3/1/49	3,525	4,599
TELUS Corp.	4.600%	11/16/48	1,030	1,316
TELUS Corp.	4.300%	6/15/49	1,581	1,948
Thomson Reuters Corp.	5.500%	8/15/35	724	939
Thomson Reuters Corp.	5.850%	4/15/40	1,405	1,975
Thomson Reuters Corp.	5.650%	11/23/43	600	831
Time Warner Cable LLC	6.550%	5/1/37	2,415	3,164
Time Warner Cable LLC	7.300%	7/1/38	3,433	4,861
Time Warner Cable LLC	6.750%	6/15/39	3,146	4,289
Time Warner Cable LLC	5.875%	11/15/40	3,242	4,030
Time Warner Cable LLC	5.500%	9/1/41	3,206	3,884
Time Warner Cable LLC	4.500%	9/15/42	3,110	3,381
Time Warner Entertainment Co. LP	8.375%	7/15/33	2,406	3,499
5 T-Mobile USA Inc.	2.700%	3/15/32	2,000	2,014
T-Mobile USA Inc.	4.375%	4/15/40	6,730	7,673
T-Mobile USA Inc.	3.000%	2/15/41	4,225	4,117
T-Mobile USA Inc.	4.500%	4/15/50	6,720	7,874
T-Mobile USA Inc.	3.300%	2/15/51	6,225	6,077
5 T-Mobile USA Inc.	3.400%	10/15/52	2,920	2,912
T-Mobile USA Inc.	3.600%	11/15/60	2,435	2,426
5 T-Mobile USA Inc.	3.600%	11/15/60	1,750	1,738
4 TWDC Enterprises 18 Corp.	7.000%	3/1/32	1,033	1,459
TWDC Enterprises 18 Corp.	4.375%	8/16/41	1,339	1,626
4 TWDC Enterprises 18 Corp.	4.125%	12/1/41	1,574	1,859
4 TWDC Enterprises 18 Corp.	3.700%	12/1/42	1,382	1,552
4 TWDC Enterprises 18 Corp.	4.125%	6/1/44	1,400	1,662
4 TWDC Enterprises 18 Corp.	3.000%	7/30/46	250	255
5 Verizon Communications Inc.	2.355%	3/15/32	7,800	7,693
Verizon Communications Inc.	4.500%	8/10/33	6,581	7,754
Verizon Communications Inc.	6.400%	9/15/33	610	829
Verizon Communications Inc.	4.400%	11/1/34	5,035	5,862
Verizon Communications Inc.	4.272%	1/15/36	6,988	8,213
Verizon Communications Inc.	5.250%	3/16/37	4,178	5,443
Verizon Communications Inc.	4.812%	3/15/39	4,696	5,895
Verizon Communications Inc.	2.650%	11/20/40	7,000	6,644
Verizon Communications Inc.	3.400%	3/22/41	12,050	12,646
Verizon Communications Inc.	2.850%	9/3/41	2,120	2,093
Verizon Communications Inc.	4.125%	8/15/46	3,541	4,109
Verizon Communications Inc.	4.862%	8/21/46	7,705	9,925
Verizon Communications Inc.	4.522%	9/15/48	4,977	6,240
Verizon Communications Inc.	4.000%	3/22/50	3,750	4,312
Verizon Communications Inc.	2.875%	11/20/50	5,765	5,476
Verizon Communications Inc.	3.550%	3/22/51	12,045	12,979
Verizon Communications Inc.	2.987%	10/30/56	10,673	10,122
Verizon Communications Inc.	3.000%	11/20/60	4,180	3,957
Verizon Communications Inc.	3.700%	3/22/61	9,235	9,997
ViacomCBS Inc.	4.200%	5/19/32	2,287	2,583
ViacomCBS Inc.	5.500%	5/15/33	1,155	1,448
ViacomCBS Inc.	6.875%	4/30/36	2,655	3,802
ViacomCBS Inc.	5.900%	10/15/40	863	1,146
ViacomCBS Inc.	4.850%	7/1/42	2,011	2,409

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
ViacomCBS Inc.	4.375%	3/15/43	3,670	4,174
ViacomCBS Inc.	5.850%	9/1/43	1,494	2,019
ViacomCBS Inc.	5.250%	4/1/44	779	973
ViacomCBS Inc.	4.900%	8/15/44	1,036	1,258
ViacomCBS Inc.	4.600%	1/15/45	1,614	1,939
ViacomCBS Inc.	4.950%	5/19/50	2,692	3,419
Vodafone Group plc	6.250%	11/30/32	1,850	2,459
Vodafone Group plc	6.150%	2/27/37	3,793	5,154
Vodafone Group plc	5.000%	5/30/38	2,177	2,708
Vodafone Group plc	4.375%	2/19/43	2,566	2,988
Vodafone Group plc	5.250%	5/30/48	7,109	9,284
Vodafone Group plc	4.875%	6/19/49	4,281	5,401
Vodafone Group plc	4.250%	9/17/50	3,325	3,867
Vodafone Group plc	5.125%	6/19/59	825	1,079
Walt Disney Co.	6.550%	3/15/33	1,296	1,801
Walt Disney Co.	6.200%	12/15/34	1,981	2,773
Walt Disney Co.	6.400%	12/15/35	1,971	2,823
Walt Disney Co.	6.150%	3/1/37	698	978
Walt Disney Co.	6.650%	11/15/37	1,475	2,186
Walt Disney Co.	4.625%	3/23/40	1,115	1,385
Walt Disney Co.	3.500%	5/13/40	2,530	2,773
Walt Disney Co.	6.150%	2/15/41	1,180	1,733
Walt Disney Co.	5.400%	10/1/43	2,935	4,041
Walt Disney Co.	4.750%	9/15/44	2,329	2,980
Walt Disney Co.	4.750%	11/15/46	1,877	2,416
Walt Disney Co.	2.750%	9/1/49	4,600	4,453
Walt Disney Co.	4.700%	3/23/50	3,930	5,181
Walt Disney Co.	3.600%	1/13/51	6,275	7,100
Walt Disney Co.	3.800%	5/13/60	3,700	4,298

789,143

Consumer Discretionary (2.9%)

Alibaba Group Holding Ltd.	4.500%	11/28/34	725	827
Alibaba Group Holding Ltd.	4.000%	12/6/37	2,775	3,008
Alibaba Group Holding Ltd.	2.700%	2/9/41	2,300	2,100
Alibaba Group Holding Ltd.	4.200%	12/6/47	4,275	4,724
Alibaba Group Holding Ltd.	3.150%	2/9/51	3,700	3,447
Alibaba Group Holding Ltd.	4.400%	12/6/57	1,680	1,913
Alibaba Group Holding Ltd.	3.250%	2/9/61	2,275	2,109
Amazon.com Inc.	4.800%	12/5/34	3,100	3,961
Amazon.com Inc.	3.875%	8/22/37	7,591	8,917
Amazon.com Inc.	2.875%	5/12/41	4,300	4,441
Amazon.com Inc.	4.950%	12/5/44	3,575	4,880
Amazon.com Inc.	4.050%	8/22/47	7,310	8,899
Amazon.com Inc.	2.500%	6/3/50	5,595	5,325
Amazon.com Inc.	3.100%	5/12/51	7,000	7,478
Amazon.com Inc.	4.250%	8/22/57	4,920	6,311
Amazon.com Inc.	2.700%	6/3/60	5,106	4,915
Amazon.com Inc.	3.250%	5/12/61	4,075	4,394
⁴ American University	3.672%	4/1/49	1,340	1,548
Aptiv plc	4.400%	10/1/46	275	323
Aptiv plc	5.400%	3/15/49	1,150	1,525
Aptiv plc	3.100%	12/1/51	3,240	3,087
BorgWarner Inc.	4.375%	3/15/45	1,100	1,280
⁴ Brown University in Providence in the State of Rhode Island & Providence Plant	2.924%	9/1/50	1,225	1,330

Long-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	California Endowment	2.498%	4/1/51	590	583
	California Institute of Technology	4.321%	8/1/45	1,150	1,496
	California Institute of Technology	4.700%	11/1/11	430	630
	California Institute of Technology	3.650%	9/1/19	1,300	1,522
	Cleveland Clinic Foundation	4.858%	1/1/14	1,040	1,546
	Darden Restaurants Inc.	4.550%	2/15/48	700	810
4	Duke University	2.682%	10/1/44	1,000	1,004
4	Duke University	2.757%	10/1/50	650	673
4	Duke University	2.832%	10/1/55	1,315	1,362
	eBay Inc.	4.000%	7/15/42	1,480	1,665
	eBay Inc.	3.650%	5/10/51	2,325	2,528
4	Emory University	2.969%	9/1/50	1,100	1,161
4	Ford Foundation	2.415%	6/1/50	956	929
4	Ford Foundation	2.815%	6/1/70	1,430	1,474
	General Motors Co.	5.000%	4/1/35	1,613	1,916
	General Motors Co.	6.600%	4/1/36	2,941	3,971
	General Motors Co.	5.150%	4/1/38	2,605	3,135
	General Motors Co.	6.250%	10/2/43	3,047	4,168
	General Motors Co.	5.200%	4/1/45	2,493	3,085
	General Motors Co.	6.750%	4/1/46	2,030	2,937
	General Motors Co.	5.400%	4/1/48	1,657	2,117
	General Motors Co.	5.950%	4/1/49	2,100	2,872
4	George Washington University	4.300%	9/15/44	865	1,099
	George Washington University	4.868%	9/15/45	300	404
4	George Washington University	4.126%	9/15/48	2,039	2,477
4	Georgetown University	4.315%	4/1/49	750	932
4	Georgetown University	2.943%	4/1/50	715	719
4	Georgetown University	5.215%	10/1/18	700	1,001
	Harley-Davidson Inc.	4.625%	7/28/45	1,155	1,229
	Hasbro Inc.	6.350%	3/15/40	304	421
	Hasbro Inc.	5.100%	5/15/44	1,025	1,274
	Home Depot Inc.	5.875%	12/16/36	6,944	9,832
	Home Depot Inc.	3.300%	4/15/40	2,873	3,112
	Home Depot Inc.	5.950%	4/1/41	1,835	2,630
	Home Depot Inc.	4.200%	4/1/43	2,316	2,790
	Home Depot Inc.	4.875%	2/15/44	2,238	2,948
	Home Depot Inc.	4.400%	3/15/45	1,147	1,430
	Home Depot Inc.	4.250%	4/1/46	3,054	3,755
	Home Depot Inc.	3.900%	6/15/47	3,785	4,445
	Home Depot Inc.	4.500%	12/6/48	4,380	5,678
	Home Depot Inc.	3.125%	12/15/49	2,475	2,609
	Home Depot Inc.	3.350%	4/15/50	3,713	4,059
	Home Depot Inc.	2.375%	3/15/51	3,365	3,101
	Home Depot Inc.	2.750%	9/15/51	3,050	3,028
	Home Depot Inc.	3.500%	9/15/56	1,158	1,307
	JD.com Inc.	4.125%	1/14/50	700	743
4	Johns Hopkins University	4.083%	7/1/53	781	1,033
4	Johns Hopkins University	2.813%	1/1/60	900	916
	Kohl's Corp.	5.550%	7/17/45	1,200	1,390
	Lear Corp.	2.600%	1/15/32	725	714
	Lear Corp.	5.250%	5/15/49	1,400	1,770
	Lear Corp.	3.550%	1/15/52	925	914
	Leggett & Platt Inc.	3.500%	11/15/51	1,300	1,307
	Leland Stanford Junior University	3.647%	5/1/48	2,095	2,535
	Leland Stanford Junior University	2.413%	6/1/50	625	609

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lowe's Cos. Inc.	5.000%	4/15/40	1,290	1,622
Lowe's Cos. Inc.	2.800%	9/15/41	2,400	2,345
Lowe's Cos. Inc.	4.250%	9/15/44	448	508
Lowe's Cos. Inc.	3.700%	4/15/46	2,034	2,229
Lowe's Cos. Inc.	4.050%	5/3/47	4,600	5,311
Lowe's Cos. Inc.	4.550%	4/5/49	2,200	2,765
Lowe's Cos. Inc.	5.125%	4/15/50	1,050	1,425
Lowe's Cos. Inc.	3.000%	10/15/50	5,225	5,160
4 Marriott International Inc.	3.500%	10/15/32	2,275	2,384
Masco Corp.	4.500%	5/15/47	1,394	1,682
Masco Corp.	3.125%	2/15/51	550	549
4 Massachusetts Institute of Technology	3.959%	7/1/38	800	974
4 Massachusetts Institute of Technology	2.989%	7/1/50	1,795	1,977
Massachusetts Institute of Technology	5.600%	7/1/11	1,610	2,851
Massachusetts Institute of Technology	4.678%	7/1/14	1,225	1,830
Massachusetts Institute of Technology	3.885%	7/1/16	1,216	1,524
4 McDonald's Corp.	4.700%	12/9/35	2,620	3,207
4 McDonald's Corp.	6.300%	10/15/37	1,124	1,588
4 McDonald's Corp.	6.300%	3/1/38	1,881	2,680
4 McDonald's Corp.	5.700%	2/1/39	1,892	2,578
4 McDonald's Corp.	4.875%	7/15/40	1,250	1,571
4 McDonald's Corp.	3.700%	2/15/42	1,319	1,462
4 McDonald's Corp.	3.625%	5/1/43	975	1,060
4 McDonald's Corp.	4.600%	5/26/45	1,509	1,866
4 McDonald's Corp.	4.875%	12/9/45	2,116	2,725
4 McDonald's Corp.	4.450%	3/1/47	2,418	2,955
4 McDonald's Corp.	4.450%	9/1/48	2,015	2,484
4 McDonald's Corp.	3.625%	9/1/49	3,625	4,009
4 McDonald's Corp.	4.200%	4/1/50	2,200	2,671
MDC Holdings Inc.	6.000%	1/15/43	1,660	2,094
NIKE Inc.	3.250%	3/27/40	1,745	1,900
NIKE Inc.	3.625%	5/1/43	1,150	1,312
NIKE Inc.	3.875%	11/1/45	1,994	2,397
NIKE Inc.	3.375%	11/1/46	1,115	1,238
NIKE Inc.	3.375%	3/27/50	2,873	3,252
4 Northwestern University	4.643%	12/1/44	1,285	1,669
4 Northwestern University	2.640%	12/1/50	470	482
4 Northwestern University	3.662%	12/1/57	912	1,138
Owens Corning	7.000%	12/1/36	530	751
Owens Corning	4.300%	7/15/47	1,220	1,402
Owens Corning	4.400%	1/30/48	1,327	1,555
President & Fellows of Harvard College	4.875%	10/15/40	1,115	1,519
President & Fellows of Harvard College	3.150%	7/15/46	751	853
President & Fellows of Harvard College	2.517%	10/15/50	875	882
President & Fellows of Harvard College	3.300%	7/15/56	1,225	1,409
PulteGroup Inc.	6.375%	5/15/33	2,300	2,996
PulteGroup Inc.	6.000%	2/15/35	500	645
4 Rockefeller Foundation	2.492%	10/1/50	1,120	1,106
Snap-on Inc.	4.100%	3/1/48	1,195	1,448
Snap-on Inc.	3.100%	5/1/50	1,000	1,055
Stanley Black & Decker Inc.	5.200%	9/1/40	750	980
Stanley Black & Decker Inc.	4.850%	11/15/48	2,173	2,906
Starbucks Corp.	4.300%	6/15/45	800	941
Starbucks Corp.	3.750%	12/1/47	1,208	1,329
Starbucks Corp.	4.500%	11/15/48	2,000	2,475

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Starbucks Corp.	4.450%	8/15/49	1,860	2,292
	Starbucks Corp.	3.350%	3/12/50	1,250	1,304
	Starbucks Corp.	3.500%	11/15/50	3,525	3,800
	Tapestry Inc.	3.050%	3/15/32	1,200	1,205
	TJX Cos. Inc.	4.500%	4/15/50	137	184
4	Trustees of Boston College	3.129%	7/1/52	650	697
4	Trustees of Boston University	4.061%	10/1/48	775	949
	Trustees of Princeton University	5.700%	3/1/39	930	1,342
4	Trustees of Princeton University	2.516%	7/1/50	1,502	1,506
4	Trustees of the University of Pennsylvania	2.396%	10/1/50	400	383
	Trustees of the University of Pennsylvania	4.674%	9/1/12	900	1,365
	Trustees of the University of Pennsylvania	3.610%	2/15/19	550	641
4	University of Chicago	2.547%	4/1/50	1,163	1,124
4	University of Chicago	4.003%	10/1/53	1,225	1,544
4	University of Notre Dame du Lac	3.438%	2/15/45	864	1,005
4	University of Notre Dame du Lac	3.394%	2/15/48	890	1,037
4	University of Southern California	3.028%	10/1/39	2,580	2,729
	University of Southern California	2.805%	10/1/50	725	734
4	University of Southern California	2.945%	10/1/51	875	896
	University of Southern California	5.250%	10/1/11	735	1,214
4	University of Southern California	3.226%	10/1/20	725	742
	Whirlpool Corp.	4.600%	5/15/50	2,390	2,956
4	William Marsh Rice University	3.574%	5/15/45	759	880
4	William Marsh Rice University	3.774%	5/15/55	750	954
4	Yale University	2.402%	4/15/50	1,405	1,382
					339,128

Consumer Staples (3.8%)

	Altria Group Inc.	2.450%	2/4/32	5,275	5,008
	Altria Group Inc.	5.800%	2/14/39	1,050	1,264
	Altria Group Inc.	3.400%	2/4/41	3,225	2,974
	Altria Group Inc.	4.250%	8/9/42	2,177	2,212
	Altria Group Inc.	4.500%	5/2/43	3,511	3,661
	Altria Group Inc.	5.375%	1/31/44	6,122	7,079
	Altria Group Inc.	3.875%	9/16/46	1,230	1,192
	Altria Group Inc.	5.950%	2/14/49	4,865	6,093
	Altria Group Inc.	4.450%	5/6/50	1,045	1,088
	Altria Group Inc.	3.700%	2/4/51	1,590	1,482
	Altria Group Inc.	6.200%	2/14/59	712	930
	Altria Group Inc.	4.000%	2/4/61	3,015	2,892
4	Anheuser-Busch Cos. LLC	4.700%	2/1/36	9,601	11,597
4	Anheuser-Busch Cos. LLC	4.900%	2/1/46	21,531	27,273
	Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	5,792	6,953
	Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	3,503	3,903
	Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	3,475	4,203
	Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	4,293	5,399
	Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	1,080	1,415
	Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	2,699	3,155
	Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	2,202	3,582
	Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	4,020	5,271
	Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	1,862	3,016
	Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	1,554	1,827
	Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	2,763	3,468
	Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	3,383	3,678
	Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	5,690	6,964
	Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	4,796	5,740

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	4,259	5,891
Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	2,284	2,821
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	4,940	6,219
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	4,155	6,015
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	2,272	2,834
Archer-Daniels-Midland Co.	5.935%	10/1/32	1,590	2,109
Archer-Daniels-Midland Co.	5.375%	9/15/35	1,695	2,274
Archer-Daniels-Midland Co.	4.535%	3/26/42	100	128
Archer-Daniels-Midland Co.	3.750%	9/15/47	787	934
Archer-Daniels-Midland Co.	4.500%	3/15/49	490	645
Archer-Daniels-Midland Co.	2.700%	9/15/51	1,050	1,055
BAT Capital Corp.	4.390%	8/15/37	6,380	6,732
BAT Capital Corp.	3.734%	9/25/40	1,250	1,200
BAT Capital Corp.	4.540%	8/15/47	3,645	3,811
BAT Capital Corp.	4.758%	9/6/49	2,912	3,119
BAT Capital Corp.	5.282%	4/2/50	744	844
BAT Capital Corp.	3.984%	9/25/50	3,200	3,094
Brown-Forman Corp.	4.500%	7/15/45	1,890	2,402
Campbell Soup Co.	4.800%	3/15/48	852	1,065
Campbell Soup Co.	3.125%	4/24/50	1,448	1,423
Church & Dwight Co. Inc.	3.950%	8/1/47	825	975
Coca-Cola Co.	2.250%	1/5/32	1,400	1,422
Coca-Cola Co.	4.125%	3/25/40	100	119
Coca-Cola Co.	2.500%	6/1/40	1,050	1,055
Coca-Cola Co.	2.875%	5/5/41	4,375	4,541
Coca-Cola Co.	4.200%	3/25/50	2,325	2,956
Coca-Cola Co.	2.600%	6/1/50	3,800	3,737
Coca-Cola Co.	3.000%	3/5/51	1,240	1,316
Coca-Cola Co.	2.500%	3/15/51	5,300	5,099
Coca-Cola Co.	2.750%	6/1/60	1,100	1,093
Coca-Cola Femsa SAB de CV	1.850%	9/1/32	625	590
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	2,175	2,844
4 Colgate-Palmolive Co.	4.000%	8/15/45	1,000	1,257
4 Colgate-Palmolive Co.	3.700%	8/1/47	1,170	1,424
Conagra Brands Inc.	5.300%	11/1/38	1,890	2,390
Conagra Brands Inc.	5.400%	11/1/48	2,515	3,400
Constellation Brands Inc.	4.500%	5/9/47	1,300	1,553
Constellation Brands Inc.	4.100%	2/15/48	1,647	1,865
Constellation Brands Inc.	5.250%	11/15/48	807	1,059
Constellation Brands Inc.	3.750%	5/1/50	2,075	2,271
Costco Wholesale Corp.	1.750%	4/20/32	4,570	4,427
Diageo Capital plc	2.125%	4/29/32	1,265	1,255
Diageo Capital plc	5.875%	9/30/36	1,525	2,136
Diageo Capital plc	3.875%	4/29/43	750	881
Diageo Investment Corp.	7.450%	4/15/35	875	1,340
Diageo Investment Corp.	4.250%	5/11/42	1,202	1,469
Dollar General Corp.	4.125%	4/3/50	1,525	1,762
Dollar Tree Inc.	3.375%	12/1/51	975	983
Estee Lauder Cos. Inc.	6.000%	5/15/37	1,200	1,712
Estee Lauder Cos. Inc.	4.375%	6/15/45	625	783
Estee Lauder Cos. Inc.	4.150%	3/15/47	800	1,001
Estee Lauder Cos. Inc.	3.125%	12/1/49	1,675	1,830
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	2,425	2,872
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	4,520	4,747
General Mills Inc.	5.400%	6/15/40	136	179

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
General Mills Inc.	3.000%	2/1/51	2,924	2,929
Hershey Co.	3.125%	11/15/49	750	809
Hershey Co.	2.650%	6/1/50	950	953
Hormel Foods Corp.	3.050%	6/3/51	1,370	1,458
Ingredion Inc.	3.900%	6/1/50	1,100	1,253
J M Smucker Co.	2.125%	3/15/32	1,350	1,308
J M Smucker Co.	4.250%	3/15/35	1,742	2,039
J M Smucker Co.	2.750%	9/15/41	350	339
J M Smucker Co.	3.550%	3/15/50	2,150	2,320
Kellogg Co.	4.500%	4/1/46	784	970
Keurig Dr Pepper Inc.	4.985%	5/25/38	1,025	1,267
Keurig Dr Pepper Inc.	4.500%	11/15/45	1,520	1,810
Keurig Dr Pepper Inc.	4.420%	12/15/46	1,325	1,573
Keurig Dr Pepper Inc.	3.800%	5/1/50	1,833	2,029
Keurig Dr Pepper Inc.	3.350%	3/15/51	1,200	1,249
Kimberly-Clark Corp.	6.625%	8/1/37	1,590	2,403
Kimberly-Clark Corp.	5.300%	3/1/41	849	1,156
Kimberly-Clark Corp.	3.200%	7/30/46	2,148	2,349
Kimberly-Clark Corp.	2.875%	2/7/50	900	927
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	824	1,134
Kroger Co.	8.000%	9/15/29	775	1,070
Kroger Co.	6.900%	4/15/38	1,125	1,655
Kroger Co.	5.400%	7/15/40	1,230	1,609
Kroger Co.	5.000%	4/15/42	883	1,119
Kroger Co.	5.150%	8/1/43	834	1,087
Kroger Co.	3.875%	10/15/46	725	809
Kroger Co.	4.450%	2/1/47	2,738	3,328
Kroger Co.	4.650%	1/15/48	1,146	1,424
Kroger Co.	3.950%	1/15/50	1,017	1,173
McCormick & Co. Inc.	4.200%	8/15/47	775	931
Mead Johnson Nutrition Co.	5.900%	11/1/39	1,790	2,553
Mead Johnson Nutrition Co.	4.600%	6/1/44	1,269	1,637
Molson Coors Beverage Co.	5.000%	5/1/42	3,540	4,268
Molson Coors Beverage Co.	4.200%	7/15/46	3,879	4,306
Mondelez International Inc.	1.875%	10/15/32	2,100	2,003
Mondelez International Inc.	2.625%	9/4/50	3,240	3,031
PepsiCo Inc.	3.500%	3/19/40	500	565
PepsiCo Inc.	2.625%	10/21/41	1,900	1,920
PepsiCo Inc.	4.000%	3/5/42	1,633	1,953
PepsiCo Inc.	3.600%	8/13/42	1,160	1,320
PepsiCo Inc.	4.250%	10/22/44	968	1,205
PepsiCo Inc.	4.450%	4/14/46	2,163	2,840
PepsiCo Inc.	3.450%	10/6/46	3,500	3,953
PepsiCo Inc.	4.000%	5/2/47	1,253	1,549
PepsiCo Inc.	3.375%	7/29/49	1,715	1,934
PepsiCo Inc.	2.875%	10/15/49	2,475	2,595
PepsiCo Inc.	3.625%	3/19/50	2,555	3,028
PepsiCo Inc.	2.750%	10/21/51	2,000	2,059
PepsiCo Inc.	3.875%	3/19/60	1,000	1,263
Philip Morris International Inc.	6.375%	5/16/38	2,533	3,569
Philip Morris International Inc.	4.375%	11/15/41	1,810	2,066
Philip Morris International Inc.	4.500%	3/20/42	2,060	2,386
Philip Morris International Inc.	3.875%	8/21/42	2,205	2,379
Philip Morris International Inc.	4.125%	3/4/43	2,470	2,733
Philip Morris International Inc.	4.875%	11/15/43	1,928	2,342

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Philip Morris International Inc.	4.250%	11/10/44	1,304	1,489
Procter & Gamble Co.	5.800%	8/15/34	150	209
Procter & Gamble Co.	5.550%	3/5/37	1,454	2,076
Procter & Gamble Co.	3.550%	3/25/40	1,621	1,892
Procter & Gamble Co.	3.500%	10/25/47	888	1,070
Procter & Gamble Co.	3.600%	3/25/50	984	1,224
Reynolds American Inc.	5.700%	8/15/35	2,331	2,769
Reynolds American Inc.	7.250%	6/15/37	887	1,186
Reynolds American Inc.	6.150%	9/15/43	1,525	1,881
Reynolds American Inc.	5.850%	8/15/45	4,227	5,138
Sysco Corp.	6.600%	4/1/40	2,022	2,946
Sysco Corp.	4.850%	10/1/45	1,440	1,761
Sysco Corp.	4.500%	4/1/46	1,070	1,250
Sysco Corp.	4.450%	3/15/48	1,900	2,235
Sysco Corp.	3.300%	2/15/50	650	659
Sysco Corp.	6.600%	4/1/50	2,649	4,136
Sysco Corp.	3.150%	12/14/51	500	493
Target Corp.	6.350%	11/1/32	100	138
Target Corp.	6.500%	10/15/37	1,250	1,874
Target Corp.	7.000%	1/15/38	1,400	2,206
Target Corp.	4.000%	7/1/42	310	379
Target Corp.	3.625%	4/15/46	2,225	2,618
Target Corp.	3.900%	11/15/47	1,650	2,041
Tyson Foods Inc.	4.875%	8/15/34	1,795	2,184
Tyson Foods Inc.	5.150%	8/15/44	48	62
Tyson Foods Inc.	4.550%	6/2/47	390	483
Tyson Foods Inc.	5.100%	9/28/48	3,320	4,466
Unilever Capital Corp.	5.900%	11/15/32	2,438	3,278
4 Unilever Capital Corp.	2.625%	8/12/51	1,000	991
Walgreens Boots Alliance Inc.	4.800%	11/18/44	2,866	3,457
Walgreens Boots Alliance Inc.	4.100%	4/15/50	875	982
Walmart Inc.	5.250%	9/1/35	2,810	3,825
Walmart Inc.	6.200%	4/15/38	2,818	4,291
Walmart Inc.	3.950%	6/28/38	1,807	2,174
Walmart Inc.	5.625%	4/1/40	382	548
Walmart Inc.	5.000%	10/25/40	1,719	2,323
Walmart Inc.	5.625%	4/15/41	1,040	1,512
Walmart Inc.	2.500%	9/22/41	1,125	1,136
Walmart Inc.	4.000%	4/11/43	1,956	2,392
Walmart Inc.	3.625%	12/15/47	942	1,118
Walmart Inc.	4.050%	6/29/48	4,708	5,981
Walmart Inc.	2.950%	9/24/49	2,175	2,334
Walmart Inc.	2.650%	9/22/51	2,275	2,325
				447,746

Energy (4.6%)

Baker Hughes Holdings LLC	5.125%	9/15/40	2,413	3,027
Baker Hughes Holdings LLC	4.080%	12/15/47	3,016	3,439
BP Capital Markets America Inc.	3.060%	6/17/41	3,305	3,342
BP Capital Markets America Inc.	3.000%	2/24/50	4,625	4,556
BP Capital Markets America Inc.	2.772%	11/10/50	3,605	3,393
BP Capital Markets America Inc.	2.939%	6/4/51	4,740	4,579
BP Capital Markets America Inc.	3.001%	3/17/52	2,800	2,745
BP Capital Markets America Inc.	3.379%	2/8/61	4,565	4,712
Burlington Resources LLC	5.950%	10/15/36	1,792	2,426
Canadian Natural Resources Ltd.	7.200%	1/15/32	985	1,313

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Canadian Natural Resources Ltd.	6.450%	6/30/33	1,304	1,683
	Canadian Natural Resources Ltd.	5.850%	2/1/35	1,259	1,574
	Canadian Natural Resources Ltd.	6.500%	2/15/37	1,325	1,747
	Canadian Natural Resources Ltd.	6.250%	3/15/38	1,565	2,060
	Canadian Natural Resources Ltd.	6.750%	2/1/39	1,600	2,214
4	Canadian Natural Resources Ltd.	4.950%	6/1/47	1,925	2,386
	Cenovus Energy Inc.	2.650%	1/15/32	1,200	1,175
	Cenovus Energy Inc.	5.250%	6/15/37	1,750	2,075
	Cenovus Energy Inc.	6.800%	9/15/37	1,000	1,356
	Cenovus Energy Inc.	6.750%	11/15/39	3,680	5,002
	Cenovus Energy Inc.	5.400%	6/15/47	2,150	2,676
	Cenovus Energy Inc.	3.750%	2/15/52	1,540	1,552
5	Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	1,825	1,786
	Chevron Corp.	3.078%	5/11/50	1,635	1,737
	Chevron USA Inc.	5.250%	11/15/43	1,384	1,902
	Chevron USA Inc.	2.343%	8/12/50	1,495	1,381
	CNOOC Finance 2013 Ltd.	4.250%	5/9/43	3,100	3,388
	CNOOC Finance 2013 Ltd.	3.300%	9/30/49	1,100	1,031
	CNOOC Petroleum North America ULC	7.875%	3/15/32	200	281
	CNOOC Petroleum North America ULC	5.875%	3/10/35	2,550	3,152
	CNOOC Petroleum North America ULC	6.400%	5/15/37	3,600	4,752
	CNOOC Petroleum North America ULC	7.500%	7/30/39	400	596
	ConocoPhillips	5.900%	10/15/32	1,754	2,298
	ConocoPhillips	5.900%	5/15/38	2,622	3,605
	ConocoPhillips	6.500%	2/1/39	2,370	3,450
5	ConocoPhillips	4.875%	10/1/47	4,240	5,598
	ConocoPhillips Co.	4.300%	11/15/44	3,177	3,826
	Continental Resources Inc.	4.900%	6/1/44	800	891
	Devon Energy Corp.	7.950%	4/15/32	651	915
	Devon Energy Corp.	5.600%	7/15/41	3,216	4,049
	Devon Energy Corp.	4.750%	5/15/42	1,427	1,651
	Devon Energy Corp.	5.000%	6/15/45	1,550	1,884
	Diamondback Energy Inc.	4.400%	3/24/51	1,900	2,181
5	Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	925	1,132
5	Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	1,150	1,366
4	Enbridge Energy Partners LP	7.500%	4/15/38	1,406	2,111
	Enbridge Energy Partners LP	5.500%	9/15/40	1,625	2,085
	Enbridge Energy Partners LP	7.375%	10/15/45	1,925	3,002
	Enbridge Inc.	2.500%	8/1/33	1,319	1,298
	Enbridge Inc.	4.500%	6/10/44	525	614
	Enbridge Inc.	5.500%	12/1/46	274	371
	Enbridge Inc.	4.000%	11/15/49	1,075	1,208
	Enbridge Inc.	3.400%	8/1/51	2,230	2,274
	Energy Transfer LP	4.900%	3/15/35	1,187	1,346
	Energy Transfer LP	6.625%	10/15/36	926	1,181
4	Energy Transfer LP	5.800%	6/15/38	1,700	2,065
	Energy Transfer LP	7.500%	7/1/38	1,205	1,663
	Energy Transfer LP	6.050%	6/1/41	1,600	1,964
	Energy Transfer LP	6.500%	2/1/42	1,880	2,414
	Energy Transfer LP	6.100%	2/15/42	300	368
	Energy Transfer LP	5.150%	2/1/43	1,499	1,662
	Energy Transfer LP	5.950%	10/1/43	1,350	1,640
	Energy Transfer LP	5.300%	4/1/44	1,308	1,498
	Energy Transfer LP	5.000%	5/15/44	1,040	1,128
	Energy Transfer LP	5.150%	3/15/45	1,976	2,242

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Energy Transfer LP	5.350%	5/15/45	1,750	2,022
Energy Transfer LP	6.125%	12/15/45	1,645	2,054
Energy Transfer LP	5.300%	4/15/47	2,475	2,852
Energy Transfer LP	5.400%	10/1/47	3,975	4,688
Energy Transfer LP	6.000%	6/15/48	2,717	3,398
Energy Transfer LP	6.250%	4/15/49	3,861	5,049
Energy Transfer LP	5.000%	5/15/50	3,645	4,197
4 Enterprise Products Operating LLC	6.875%	3/1/33	1,000	1,354
4 Enterprise Products Operating LLC	6.650%	10/15/34	1,245	1,691
Enterprise Products Operating LLC	7.550%	4/15/38	1,000	1,483
Enterprise Products Operating LLC	6.125%	10/15/39	1,660	2,259
Enterprise Products Operating LLC	5.950%	2/1/41	885	1,178
Enterprise Products Operating LLC	5.700%	2/15/42	2,275	2,962
Enterprise Products Operating LLC	4.850%	8/15/42	2,680	3,217
Enterprise Products Operating LLC	4.450%	2/15/43	1,458	1,674
Enterprise Products Operating LLC	4.850%	3/15/44	1,603	1,930
Enterprise Products Operating LLC	5.100%	2/15/45	2,240	2,784
Enterprise Products Operating LLC	4.900%	5/15/46	2,000	2,433
Enterprise Products Operating LLC	4.250%	2/15/48	3,690	4,205
Enterprise Products Operating LLC	4.800%	2/1/49	2,815	3,435
Enterprise Products Operating LLC	4.200%	1/31/50	2,980	3,370
Enterprise Products Operating LLC	3.700%	1/31/51	1,760	1,853
Enterprise Products Operating LLC	3.200%	2/15/52	2,840	2,790
Enterprise Products Operating LLC	3.300%	2/15/53	2,100	2,093
Enterprise Products Operating LLC	4.950%	10/15/54	992	1,252
Enterprise Products Operating LLC	3.950%	1/31/60	2,555	2,758
EOG Resources Inc.	3.900%	4/1/35	937	1,063
EOG Resources Inc.	4.950%	4/15/50	1,235	1,677
Exxon Mobil Corp.	2.995%	8/16/39	837	856
Exxon Mobil Corp.	4.227%	3/19/40	5,107	6,032
Exxon Mobil Corp.	3.567%	3/6/45	2,625	2,882
Exxon Mobil Corp.	4.114%	3/1/46	5,452	6,376
Exxon Mobil Corp.	3.095%	8/16/49	2,400	2,435
Exxon Mobil Corp.	4.327%	3/19/50	6,375	7,846
Exxon Mobil Corp.	3.452%	4/15/51	6,190	6,717
Halliburton Co.	4.850%	11/15/35	3,591	4,248
Halliburton Co.	6.700%	9/15/38	2,711	3,730
Halliburton Co.	4.500%	11/15/41	2,800	3,119
Halliburton Co.	4.750%	8/1/43	3,335	3,854
Halliburton Co.	5.000%	11/15/45	3,142	3,789
Hess Corp.	7.125%	3/15/33	1,450	1,933
Hess Corp.	6.000%	1/15/40	1,821	2,315
Hess Corp.	5.600%	2/15/41	2,390	2,951
Hess Corp.	5.800%	4/1/47	750	965
Kinder Morgan Energy Partners LP	7.750%	3/15/32	850	1,190
Kinder Morgan Energy Partners LP	7.300%	8/15/33	1,175	1,618
Kinder Morgan Energy Partners LP	5.800%	3/15/35	1,562	1,963
Kinder Morgan Energy Partners LP	6.500%	2/1/37	925	1,233
4 Kinder Morgan Energy Partners LP	6.950%	1/15/38	2,213	3,065
Kinder Morgan Energy Partners LP	6.500%	9/1/39	1,820	2,429
Kinder Morgan Energy Partners LP	6.550%	9/15/40	1,166	1,568
Kinder Morgan Energy Partners LP	6.375%	3/1/41	1,696	2,244
Kinder Morgan Energy Partners LP	5.625%	9/1/41	1,500	1,870
Kinder Morgan Energy Partners LP	5.000%	8/15/42	1,537	1,788
Kinder Morgan Energy Partners LP	4.700%	11/1/42	775	874

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Kinder Morgan Energy Partners LP	5.000%	3/1/43	1,670	1,943
	Kinder Morgan Energy Partners LP	5.500%	3/1/44	2,568	3,154
	Kinder Morgan Energy Partners LP	5.400%	9/1/44	1,025	1,256
4	Kinder Morgan Inc.	7.750%	1/15/32	1,641	2,309
	Kinder Morgan Inc.	5.550%	6/1/45	3,864	4,890
	Kinder Morgan Inc.	5.050%	2/15/46	1,498	1,794
	Kinder Morgan Inc.	5.200%	3/1/48	1,470	1,821
	Kinder Morgan Inc.	3.250%	8/1/50	1,770	1,685
	Magellan Midstream Partners LP	5.150%	10/15/43	1,815	2,195
	Magellan Midstream Partners LP	4.250%	9/15/46	1,675	1,860
	Magellan Midstream Partners LP	4.200%	10/3/47	1,625	1,775
	Magellan Midstream Partners LP	3.950%	3/1/50	1,020	1,085
	Marathon Oil Corp.	6.800%	3/15/32	1,325	1,710
	Marathon Oil Corp.	6.600%	10/1/37	1,525	2,018
	Marathon Oil Corp.	5.200%	6/1/45	1,175	1,415
	Marathon Petroleum Corp.	6.500%	3/1/41	2,450	3,379
	Marathon Petroleum Corp.	4.750%	9/15/44	1,637	1,930
	Marathon Petroleum Corp.	4.500%	4/1/48	1,125	1,280
	Marathon Petroleum Corp.	5.000%	9/15/54	1,450	1,712
	MPLX LP	4.500%	4/15/38	3,972	4,469
	MPLX LP	5.200%	3/1/47	2,699	3,303
5	MPLX LP	5.200%	12/1/47	600	735
	MPLX LP	5.200%	12/1/47	742	908
	MPLX LP	4.700%	4/15/48	4,085	4,757
	MPLX LP	5.500%	2/15/49	2,568	3,284
	MPLX LP	4.900%	4/15/58	1,150	1,341
	NOV Inc.	3.950%	12/1/42	1,450	1,425
	ONEOK Inc.	6.000%	6/15/35	860	1,059
	ONEOK Inc.	4.950%	7/13/47	1,780	2,074
	ONEOK Inc.	5.200%	7/15/48	1,730	2,097
	ONEOK Inc.	4.450%	9/1/49	1,255	1,387
	ONEOK Inc.	4.500%	3/15/50	1,050	1,165
	ONEOK Inc.	7.150%	1/15/51	1,025	1,498
	ONEOK Partners LP	6.650%	10/1/36	895	1,176
	ONEOK Partners LP	6.850%	10/15/37	1,770	2,372
	ONEOK Partners LP	6.125%	2/1/41	1,520	1,925
	ONEOK Partners LP	6.200%	9/15/43	606	782
	Ovintiv Inc.	6.500%	8/15/34	1,000	1,286
	Ovintiv Inc.	6.625%	8/15/37	1,558	2,036
	Ovintiv Inc.	6.500%	2/1/38	1,000	1,291
	Phillips 66	4.650%	11/15/34	2,658	3,120
	Phillips 66	5.875%	5/1/42	3,775	5,196
	Phillips 66	4.875%	11/15/44	1,785	2,257
	Phillips 66	3.300%	3/15/52	2,140	2,145
	Phillips 66 Partners LP	4.680%	2/15/45	840	985
	Phillips 66 Partners LP	4.900%	10/1/46	1,550	1,890
	Plains All American Pipeline LP	6.650%	1/15/37	1,668	2,160
	Plains All American Pipeline LP	5.150%	6/1/42	1,050	1,169
	Plains All American Pipeline LP	4.300%	1/31/43	775	791
	Plains All American Pipeline LP	4.700%	6/15/44	1,775	1,893
	Plains All American Pipeline LP	4.900%	2/15/45	1,120	1,224
	Shell International Finance BV	4.125%	5/11/35	3,475	4,065
	Shell International Finance BV	6.375%	12/15/38	3,029	4,430
	Shell International Finance BV	5.500%	3/25/40	3,215	4,364
	Shell International Finance BV	2.875%	11/26/41	1,100	1,104

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Shell International Finance BV	3.625%	8/21/42	1,407	1,553
Shell International Finance BV	4.550%	8/12/43	3,394	4,243
Shell International Finance BV	4.375%	5/11/45	6,775	8,256
Shell International Finance BV	4.000%	5/10/46	5,212	6,078
Shell International Finance BV	3.750%	9/12/46	2,704	3,044
Shell International Finance BV	3.125%	11/7/49	2,850	2,939
Shell International Finance BV	3.250%	4/6/50	4,213	4,491
Shell International Finance BV	3.000%	11/26/51	2,225	2,260
Spectra Energy Partners LP	5.950%	9/25/43	1,107	1,544
Spectra Energy Partners LP	4.500%	3/15/45	1,675	1,930
Suncor Energy Inc.	7.150%	2/1/32	1,450	1,978
Suncor Energy Inc.	5.350%	7/15/33	1,100	1,332
Suncor Energy Inc.	5.950%	12/1/34	1,588	2,052
Suncor Energy Inc.	5.950%	5/15/35	1,365	1,765
Suncor Energy Inc.	6.800%	5/15/38	1,035	1,454
Suncor Energy Inc.	6.500%	6/15/38	2,429	3,329
Suncor Energy Inc.	6.850%	6/1/39	1,964	2,829
Suncor Energy Inc.	4.000%	11/15/47	1,940	2,173
Suncor Energy Inc.	3.750%	3/4/51	1,160	1,257
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,085	1,549
Texas Eastern Transmission LP	7.000%	7/15/32	1,000	1,349
TotalEnergies Capital International SA	2.986%	6/29/41	1,990	2,022
TotalEnergies Capital International SA	3.461%	7/12/49	1,390	1,505
TotalEnergies Capital International SA	3.127%	5/29/50	5,725	5,883
TotalEnergies Capital International SA	3.386%	6/29/60	2,150	2,291
TransCanada PipeLines Ltd.	4.625%	3/1/34	2,817	3,317
TransCanada PipeLines Ltd.	5.600%	3/31/34	1,025	1,285
TransCanada PipeLines Ltd.	5.850%	3/15/36	1,900	2,473
TransCanada PipeLines Ltd.	6.200%	10/15/37	1,783	2,428
TransCanada PipeLines Ltd.	4.750%	5/15/38	2,412	2,878
TransCanada PipeLines Ltd.	7.250%	8/15/38	1,572	2,359
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,240	1,931
TransCanada PipeLines Ltd.	6.100%	6/1/40	2,135	2,962
TransCanada PipeLines Ltd.	5.000%	10/16/43	1,419	1,773
TransCanada PipeLines Ltd.	4.875%	5/15/48	2,425	3,093
TransCanada PipeLines Ltd.	5.100%	3/15/49	2,050	2,720
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	1,075	1,382
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	1,345	1,570
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	1,635	1,985
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	1,125	1,264
Valero Energy Corp.	7.500%	4/15/32	1,565	2,155
Valero Energy Corp.	6.625%	6/15/37	2,925	3,956
Valero Energy Corp.	4.900%	3/15/45	1,850	2,196
Valero Energy Corp.	3.650%	12/1/51	2,025	2,015
Williams Cos. Inc.	6.300%	4/15/40	2,950	3,992
Williams Cos. Inc.	5.800%	11/15/43	1,100	1,441
Williams Cos. Inc.	5.400%	3/4/44	1,122	1,392
Williams Cos. Inc.	5.750%	6/24/44	1,460	1,901
Williams Cos. Inc.	5.100%	9/15/45	2,475	3,055
Williams Cos. Inc.	4.850%	3/1/48	2,385	2,903
Williams Cos. Inc.	3.500%	10/15/51	1,400	1,421

540,956

Financials (7.6%)

AerCap Ireland Capital DAC	3.300%	1/30/32	9,000	9,178
AerCap Ireland Capital DAC	3.400%	10/29/33	4,000	4,071

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AerCap Ireland Capital DAC	3.850%	10/29/41	3,510	3,643
Aflac Inc.	4.000%	10/15/46	1,689	1,986
Aflac Inc.	4.750%	1/15/49	742	987
Alleghany Corp.	4.900%	9/15/44	975	1,228
Alleghany Corp.	3.250%	8/15/51	1,000	995
Allstate Corp.	5.550%	5/9/35	600	792
Allstate Corp.	5.950%	4/1/36	625	862
Allstate Corp.	4.500%	6/15/43	1,413	1,730
Allstate Corp.	4.200%	12/15/46	2,186	2,634
Allstate Corp.	3.850%	8/10/49	1,300	1,522
4 Allstate Corp.	6.500%	5/15/57	1,160	1,523
American Express Co.	4.050%	12/3/42	1,877	2,229
American Financial Group Inc.	4.500%	6/15/47	1,170	1,391
American International Group Inc.	3.875%	1/15/35	2,331	2,591
American International Group Inc.	4.700%	7/10/35	1,420	1,697
American International Group Inc.	6.250%	5/1/36	2,246	3,113
American International Group Inc.	4.500%	7/16/44	2,959	3,647
American International Group Inc.	4.800%	7/10/45	1,071	1,359
American International Group Inc.	4.750%	4/1/48	3,365	4,313
American International Group Inc.	4.375%	6/30/50	1,155	1,438
American International Group Inc.	4.375%	1/15/55	3,025	3,723
Aon Corp.	6.250%	9/30/40	670	964
Aon Corp.	2.900%	8/23/51	1,000	964
Aon plc	4.600%	6/14/44	542	667
Aon plc	4.750%	5/15/45	1,929	2,405
Arch Capital Finance LLC	5.031%	12/15/46	1,025	1,329
Arch Capital Group Ltd.	7.350%	5/1/34	845	1,219
Arch Capital Group Ltd.	3.635%	6/30/50	1,800	1,928
Arch Capital Group US Inc.	5.144%	11/1/43	1,265	1,648
Arthur J Gallagher & Co.	3.500%	5/20/51	2,025	2,132
Arthur J Gallagher & Co.	3.050%	3/9/52	500	485
Athene Holding Ltd.	3.950%	5/25/51	1,950	2,136
Athene Holding Ltd.	3.450%	5/15/52	875	880
4 Bank of America Corp.	6.110%	1/29/37	5,091	6,853
Bank of America Corp.	4.244%	4/24/38	6,270	7,346
Bank of America Corp.	7.750%	5/14/38	3,253	5,101
4 Bank of America Corp.	4.078%	4/23/40	4,265	4,892
4 Bank of America Corp.	2.676%	6/19/41	11,528	11,083
4 Bank of America Corp.	5.875%	2/7/42	4,360	6,176
Bank of America Corp.	3.311%	4/22/42	8,675	9,116
4 Bank of America Corp.	5.000%	1/21/44	4,236	5,567
4 Bank of America Corp.	4.875%	4/1/44	1,968	2,563
4 Bank of America Corp.	4.750%	4/21/45	1,180	1,471
4 Bank of America Corp.	4.443%	1/20/48	1,434	1,780
4 Bank of America Corp.	3.946%	1/23/49	3,957	4,617
4 Bank of America Corp.	4.330%	3/15/50	7,615	9,427
4 Bank of America Corp.	4.083%	3/20/51	12,550	15,084
4 Bank of America Corp.	2.831%	10/24/51	1,951	1,913
Bank of America Corp.	2.972%	7/21/52	4,125	4,142
4 Bank of America NA	6.000%	10/15/36	1,341	1,833
Barclays plc	3.811%	3/10/42	1,850	1,964
Barclays plc	3.330%	11/24/42	2,200	2,234
Barclays plc	5.250%	8/17/45	2,841	3,771
Barclays plc	4.950%	1/10/47	2,520	3,265
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	1,058	1,502

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	1,465	1,795
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	1,240	1,491
Berkshire Hathaway Finance Corp.	4.200%	8/15/48	5,528	6,714
Berkshire Hathaway Finance Corp.	4.250%	1/15/49	5,415	6,645
Berkshire Hathaway Finance Corp.	2.850%	10/15/50	5,362	5,297
Berkshire Hathaway Inc.	4.500%	2/11/43	1,578	1,950
BlackRock Inc.	2.100%	2/25/32	1,625	1,613
Brighthouse Financial Inc.	4.700%	6/22/47	1,568	1,722
Brighthouse Financial Inc.	3.850%	12/22/51	1,250	1,240
Brookfield Finance Inc.	4.700%	9/20/47	875	1,076
Brookfield Finance Inc.	3.500%	3/30/51	2,475	2,609
Brookfield Finance LLC	3.450%	4/15/50	1,175	1,217
Chubb Corp.	6.000%	5/11/37	1,598	2,272
4 Chubb Corp.	6.500%	5/15/38	4,230	6,317
Chubb INA Holdings Inc.	6.700%	5/15/36	760	1,113
Chubb INA Holdings Inc.	4.150%	3/13/43	1,552	1,861
Chubb INA Holdings Inc.	4.350%	11/3/45	1,626	2,021
Chubb INA Holdings Inc.	2.850%	12/15/51	500	503
Chubb INA Holdings Inc.	3.050%	12/15/61	2,150	2,194
CI Financial Corp.	4.100%	6/15/51	2,075	2,251
Cincinnati Financial Corp.	6.125%	11/1/34	900	1,224
Citigroup Inc.	6.625%	6/15/32	2,284	3,029
Citigroup Inc.	6.000%	10/31/33	1,932	2,502
Citigroup Inc.	6.125%	8/25/36	2,133	2,904
4 Citigroup Inc.	3.878%	1/24/39	2,675	3,034
Citigroup Inc.	8.125%	7/15/39	3,494	5,928
4 Citigroup Inc.	5.316%	3/26/41	4,504	5,932
Citigroup Inc.	5.875%	1/30/42	2,370	3,352
Citigroup Inc.	2.904%	11/3/42	1,450	1,433
Citigroup Inc.	6.675%	9/13/43	1,159	1,743
Citigroup Inc.	5.300%	5/6/44	1,829	2,392
Citigroup Inc.	4.650%	7/30/45	2,355	2,976
Citigroup Inc.	4.750%	5/18/46	4,543	5,623
4 Citigroup Inc.	4.281%	4/24/48	1,275	1,560
Citigroup Inc.	4.650%	7/23/48	4,730	6,094
Citizens Financial Group Inc.	2.638%	9/30/32	1,858	1,841
CME Group Inc.	5.300%	9/15/43	1,865	2,597
CME Group Inc.	4.150%	6/15/48	1,380	1,783
4 Cooperatieve Rabobank UA	5.250%	5/24/41	2,614	3,651
Cooperatieve Rabobank UA	5.750%	12/1/43	2,334	3,254
Cooperatieve Rabobank UA	5.250%	8/4/45	4,039	5,387
Credit Suisse Group AG	4.875%	5/15/45	4,750	6,008
Credit Suisse USA Inc.	7.125%	7/15/32	1,228	1,747
Equitable Holdings Inc.	5.000%	4/20/48	3,190	3,992
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	1,120	1,406
Everest Reinsurance Holdings Inc.	3.500%	10/15/50	1,980	2,081
Everest Reinsurance Holdings Inc.	3.125%	10/15/52	1,850	1,813
Fidelity National Financial Inc.	3.200%	9/17/51	750	720
Fifth Third Bancorp	8.250%	3/1/38	2,654	4,355
4 First Republic Bank	4.375%	8/1/46	1,275	1,530
4 First Republic Bank	4.625%	2/13/47	500	630
Franklin Resources Inc.	2.950%	8/12/51	900	872
GATX Corp.	5.200%	3/15/44	660	835
GATX Corp.	3.100%	6/1/51	1,044	1,018
GE Capital Funding LLC	4.550%	5/15/32	2,535	2,996

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	19,892	23,857
	Goldman Sachs Capital I	6.345%	2/15/34	1,834	2,532
	Goldman Sachs Group Inc.	6.125%	2/15/33	3,133	4,122
	Goldman Sachs Group Inc.	6.450%	5/1/36	1,867	2,550
	Goldman Sachs Group Inc.	6.750%	10/1/37	14,767	20,938
4	Goldman Sachs Group Inc.	4.017%	10/31/38	4,700	5,375
4	Goldman Sachs Group Inc.	4.411%	4/23/39	7,341	8,755
	Goldman Sachs Group Inc.	6.250%	2/1/41	3,730	5,418
	Goldman Sachs Group Inc.	3.210%	4/22/42	3,980	4,121
4	Goldman Sachs Group Inc.	4.800%	7/8/44	4,192	5,348
	Goldman Sachs Group Inc.	5.150%	5/22/45	3,280	4,257
	Goldman Sachs Group Inc.	4.750%	10/21/45	3,304	4,257
	Hartford Financial Services Group Inc.	5.950%	10/15/36	1,106	1,494
	Hartford Financial Services Group Inc.	6.100%	10/1/41	1,637	2,293
	Hartford Financial Services Group Inc.	4.300%	4/15/43	1,710	2,003
	Hartford Financial Services Group Inc.	3.600%	8/19/49	1,275	1,395
	Hartford Financial Services Group Inc.	2.900%	9/15/51	1,200	1,182
4	HSBC Bank USA NA	5.875%	11/1/34	1,653	2,119
4	HSBC Bank USA NA	7.000%	1/15/39	1,050	1,632
4	HSBC Holdings plc	7.625%	5/17/32	1,054	1,455
	HSBC Holdings plc	6.500%	5/2/36	4,709	6,405
	HSBC Holdings plc	6.500%	9/15/37	7,455	10,270
	HSBC Holdings plc	6.800%	6/1/38	900	1,281
	HSBC Holdings plc	6.100%	1/14/42	3,005	4,304
	HSBC Holdings plc	5.250%	3/14/44	3,760	4,898
	Intercontinental Exchange Inc.	1.850%	9/15/32	2,948	2,828
	Intercontinental Exchange Inc.	2.650%	9/15/40	2,125	2,065
	Intercontinental Exchange Inc.	4.250%	9/21/48	2,090	2,610
	Intercontinental Exchange Inc.	3.000%	6/15/50	3,225	3,259
	Intercontinental Exchange Inc.	3.000%	9/15/60	4,050	4,004
	Invesco Finance plc	5.375%	11/30/43	875	1,155
5	Jackson Financial Inc.	4.000%	11/23/51	750	757
	Jefferies Group LLC	2.750%	10/15/32	1,000	993
	Jefferies Group LLC	6.250%	1/15/36	775	1,030
	Jefferies Group LLC	6.500%	1/20/43	1,181	1,638
	JPMorgan Chase & Co.	6.400%	5/15/38	4,190	6,101
4	JPMorgan Chase & Co.	3.882%	7/24/38	6,867	7,779
	JPMorgan Chase & Co.	5.500%	10/15/40	2,434	3,315
4	JPMorgan Chase & Co.	3.109%	4/22/41	4,035	4,182
	JPMorgan Chase & Co.	5.600%	7/15/41	4,155	5,767
	JPMorgan Chase & Co.	2.525%	11/19/41	575	547
	JPMorgan Chase & Co.	5.400%	1/6/42	3,343	4,547
	JPMorgan Chase & Co.	3.157%	4/22/42	3,160	3,290
	JPMorgan Chase & Co.	5.625%	8/16/43	2,983	4,149
	JPMorgan Chase & Co.	4.850%	2/1/44	2,501	3,275
	JPMorgan Chase & Co.	4.950%	6/1/45	4,808	6,277
4	JPMorgan Chase & Co.	4.260%	2/22/48	5,670	6,909
4	JPMorgan Chase & Co.	4.032%	7/24/48	4,340	5,130
4	JPMorgan Chase & Co.	3.964%	11/15/48	7,699	9,014
4	JPMorgan Chase & Co.	3.897%	1/23/49	3,810	4,415
4	JPMorgan Chase & Co.	3.109%	4/22/51	5,039	5,199
	JPMorgan Chase & Co.	3.328%	4/22/52	8,260	8,906
	Legg Mason Inc.	5.625%	1/15/44	1,314	1,798
	Lincoln National Corp.	3.400%	1/15/31	100	108
	Lincoln National Corp.	6.300%	10/9/37	680	949

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Lincoln National Corp.	7.000%	6/15/40	555	848
Lincoln National Corp.	4.350%	3/1/48	1,340	1,613
Lincoln National Corp.	4.375%	6/15/50	1,055	1,278
Lloyds Banking Group plc	5.300%	12/1/45	1,133	1,498
Lloyds Banking Group plc	4.344%	1/9/48	3,860	4,519
Loews Corp.	6.000%	2/1/35	1,075	1,433
Loews Corp.	4.125%	5/15/43	1,090	1,257
Manulife Financial Corp.	5.375%	3/4/46	1,331	1,869
Markel Corp.	5.000%	4/5/46	1,765	2,242
Markel Corp.	4.300%	11/1/47	622	724
Markel Corp.	5.000%	5/20/49	926	1,183
Markel Corp.	4.150%	9/17/50	750	872
Markel Corp.	3.450%	5/7/52	1,550	1,605
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	1,920	2,559
Marsh & McLennan Cos. Inc.	4.750%	3/15/39	2,145	2,682
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	1,059	1,325
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	760	929
Marsh & McLennan Cos. Inc.	4.900%	3/15/49	2,409	3,244
Marsh & McLennan Cos. Inc.	2.900%	12/15/51	400	400
Mastercard Inc.	3.800%	11/21/46	1,110	1,313
Mastercard Inc.	3.950%	2/26/48	1,940	2,338
Mastercard Inc.	3.650%	6/1/49	2,562	2,967
Mastercard Inc.	3.850%	3/26/50	2,975	3,577
Mastercard Inc.	2.950%	3/15/51	1,555	1,620
MetLife Inc.	6.500%	12/15/32	2,065	2,873
MetLife Inc.	6.375%	6/15/34	1,388	1,930
MetLife Inc.	5.700%	6/15/35	1,949	2,623
4 MetLife Inc.	6.400%	12/15/36	3,007	3,703
4 MetLife Inc.	10.750%	8/1/39	1,090	1,845
MetLife Inc.	5.875%	2/6/41	2,198	3,107
MetLife Inc.	4.125%	8/13/42	2,144	2,537
MetLife Inc.	4.875%	11/13/43	2,111	2,751
MetLife Inc.	4.721%	12/15/44	1,220	1,581
MetLife Inc.	4.050%	3/1/45	1,458	1,736
MetLife Inc.	4.600%	5/13/46	1,075	1,377
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	872	1,051
Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	1,495	1,770
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	3,199	3,621
Morgan Stanley	7.250%	4/1/32	1,850	2,653
4 Morgan Stanley	3.971%	7/22/38	2,785	3,170
4 Morgan Stanley	4.457%	4/22/39	2,772	3,324
Morgan Stanley	3.217%	4/22/42	4,130	4,331
Morgan Stanley	6.375%	7/24/42	4,239	6,418
Morgan Stanley	4.300%	1/27/45	7,509	9,231
Morgan Stanley	4.375%	1/22/47	2,621	3,287
4 Morgan Stanley	5.597%	3/24/51	4,183	6,246
4 Morgan Stanley	2.802%	1/25/52	7,605	7,467
Nasdaq Inc.	2.500%	12/21/40	1,250	1,157
Nasdaq Inc.	3.250%	4/28/50	1,327	1,351
4 Nationwide Financial Services Inc.	6.750%	5/15/37	825	1,015
Old Republic International Corp.	3.850%	6/11/51	1,475	1,590
Principal Financial Group Inc.	4.625%	9/15/42	1,245	1,550
Principal Financial Group Inc.	4.350%	5/15/43	1,107	1,339
Principal Financial Group Inc.	4.300%	11/15/46	891	1,098
Progressive Corp.	6.250%	12/1/32	1,000	1,371

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Progressive Corp.	4.350%	4/25/44	2,630	3,225
	Progressive Corp.	4.125%	4/15/47	2,288	2,780
	Progressive Corp.	4.200%	3/15/48	1,435	1,775
	Progressive Corp.	3.950%	3/26/50	800	967
4	Prudential Financial Inc.	5.750%	7/15/33	550	715
4	Prudential Financial Inc.	5.700%	12/14/36	1,690	2,280
4	Prudential Financial Inc.	6.625%	12/1/37	768	1,115
4	Prudential Financial Inc.	3.000%	3/10/40	1,066	1,100
4	Prudential Financial Inc.	6.625%	6/21/40	749	1,122
4	Prudential Financial Inc.	6.200%	11/15/40	960	1,335
4	Prudential Financial Inc.	5.100%	8/15/43	1,195	1,433
4	Prudential Financial Inc.	4.600%	5/15/44	753	940
	Prudential Financial Inc.	3.905%	12/7/47	3,100	3,604
	Prudential Financial Inc.	3.935%	12/7/49	2,768	3,241
4	Prudential Financial Inc.	4.350%	2/25/50	1,077	1,345
4	Prudential Financial Inc.	3.700%	3/13/51	939	1,068
	Raymond James Financial Inc.	4.950%	7/15/46	2,765	3,546
	Raymond James Financial Inc.	3.750%	4/1/51	1,005	1,111
4	Regions Bank	6.450%	6/26/37	1,000	1,399
	Regions Financial Corp.	7.375%	12/10/37	850	1,280
	Selective Insurance Group Inc.	5.375%	3/1/49	600	795
	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	1,217	1,125
	SVB Financial Group	1.800%	2/2/31	88	83
	Transatlantic Holdings Inc.	8.000%	11/30/39	770	1,203
	Travelers Cos. Inc.	6.750%	6/20/36	1,050	1,554
4	Travelers Cos. Inc.	6.250%	6/15/37	1,840	2,639
	Travelers Cos. Inc.	5.350%	11/1/40	1,540	2,086
	Travelers Cos. Inc.	4.600%	8/1/43	938	1,194
	Travelers Cos. Inc.	4.300%	8/25/45	1,040	1,286
	Travelers Cos. Inc.	3.750%	5/15/46	885	1,021
	Travelers Cos. Inc.	4.000%	5/30/47	750	899
	Travelers Cos. Inc.	4.050%	3/7/48	850	1,033
	Travelers Cos. Inc.	4.100%	3/4/49	1,550	1,893
	Travelers Cos. Inc.	2.550%	4/27/50	1,220	1,163
	Travelers Cos. Inc.	3.050%	6/8/51	1,595	1,674
	Travelers Property Casualty Corp.	6.375%	3/15/33	1,118	1,558
	Unum Group	5.750%	8/15/42	1,250	1,536
	Unum Group	4.500%	12/15/49	1,075	1,151
	Unum Group	4.125%	6/15/51	1,200	1,222
	Visa Inc.	4.150%	12/14/35	3,867	4,630
	Visa Inc.	2.700%	4/15/40	1,580	1,613
	Visa Inc.	4.300%	12/14/45	6,258	7,876
	Visa Inc.	3.650%	9/15/47	3,080	3,585
	Visa Inc.	2.000%	8/15/50	3,958	3,480
	Voya Financial Inc.	5.700%	7/15/43	1,125	1,541
	Voya Financial Inc.	4.800%	6/15/46	700	877
	W R Berkley Corp.	4.750%	8/1/44	1,455	1,817
	W R Berkley Corp.	3.550%	3/30/52	400	436
	W R Berkley Corp.	3.150%	9/30/61	1,515	1,454
	Wachovia Corp.	7.500%	4/15/35	1,490	2,171
	Wachovia Corp.	5.500%	8/1/35	1,717	2,177
4	Wells Fargo & Co.	5.950%	12/15/36	1,002	1,356
4	Wells Fargo & Co.	3.068%	4/30/41	9,270	9,484
	Wells Fargo & Co.	5.375%	11/2/43	5,506	7,232
	Wells Fargo & Co.	5.606%	1/15/44	5,072	6,847

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Wells Fargo & Co.	4.650%	11/4/44	4,728	5,729
	Wells Fargo & Co.	3.900%	5/1/45	5,151	5,901
4	Wells Fargo & Co.	4.900%	11/17/45	4,667	5,882
4	Wells Fargo & Co.	4.400%	6/14/46	4,178	4,945
4	Wells Fargo & Co.	4.750%	12/7/46	4,216	5,244
4	Wells Fargo & Co.	5.013%	4/4/51	10,667	14,578
4	Wells Fargo Bank NA	5.850%	2/1/37	1,971	2,656
4	Wells Fargo Bank NA	6.600%	1/15/38	2,319	3,372
	Western Union Co.	6.200%	11/17/36	1,500	1,843
	Westpac Banking Corp.	4.421%	7/24/39	2,904	3,406
	Westpac Banking Corp.	2.963%	11/16/40	2,125	2,079
	Willis North America Inc.	5.050%	9/15/48	1,125	1,429
	Willis North America Inc.	3.875%	9/15/49	850	924
	XLIT Ltd.	5.250%	12/15/43	950	1,307
	XLIT Ltd.	5.500%	3/31/45	900	1,234

890,108

Health Care (7.5%)

	Abbott Laboratories	4.750%	11/30/36	4,540	5,796
	Abbott Laboratories	6.150%	11/30/37	2,928	4,316
	Abbott Laboratories	6.000%	4/1/39	1,585	2,295
	Abbott Laboratories	5.300%	5/27/40	1,368	1,883
	Abbott Laboratories	4.750%	4/15/43	1,075	1,398
	Abbott Laboratories	4.900%	11/30/46	5,309	7,287
	AbbVie Inc.	4.550%	3/15/35	4,493	5,372
	AbbVie Inc.	4.500%	5/14/35	7,527	8,998
	AbbVie Inc.	4.300%	5/14/36	4,072	4,786
	AbbVie Inc.	4.050%	11/21/39	4,950	5,674
	AbbVie Inc.	4.625%	10/1/42	3,240	3,951
	AbbVie Inc.	4.400%	11/6/42	3,423	4,107
	AbbVie Inc.	4.850%	6/15/44	2,360	2,958
	AbbVie Inc.	4.750%	3/15/45	1,592	1,979
	AbbVie Inc.	4.700%	5/14/45	6,040	7,469
	AbbVie Inc.	4.450%	5/14/46	6,008	7,260
	AbbVie Inc.	4.875%	11/14/48	3,370	4,362
	AbbVie Inc.	4.250%	11/21/49	11,943	14,339
	Adventist Health System	3.630%	3/1/49	850	944
	Advocate Health & Hospitals Corp.	4.272%	8/15/48	1,425	1,792
	Advocate Health & Hospitals Corp.	3.387%	10/15/49	700	776
4	Advocate Health & Hospitals Corp.	3.008%	6/15/50	515	537
	Aetna Inc.	6.625%	6/15/36	1,879	2,682
	Aetna Inc.	6.750%	12/15/37	1,174	1,704
	Aetna Inc.	4.500%	5/15/42	1,525	1,798
	Aetna Inc.	4.125%	11/15/42	1,355	1,534
	Aetna Inc.	4.750%	3/15/44	1,648	2,028
	Aetna Inc.	3.875%	8/15/47	490	547
	AHS Hospital Corp.	5.024%	7/1/45	1,125	1,532
4	AHS Hospital Corp.	2.780%	7/1/51	1,050	1,040
4	Allina Health System	3.887%	4/15/49	1,235	1,450
	AmerisourceBergen Corp.	4.250%	3/1/45	1,250	1,424
	AmerisourceBergen Corp.	4.300%	12/15/47	1,270	1,491
	Amgen Inc.	2.000%	1/15/32	2,000	1,934
	Amgen Inc.	3.150%	2/21/40	4,124	4,220
	Amgen Inc.	2.800%	8/15/41	2,185	2,114
	Amgen Inc.	4.950%	10/1/41	3,270	4,095
	Amgen Inc.	5.150%	11/15/41	1,666	2,132

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amgen Inc.	4.400%	5/1/45	6,111	7,293
Amgen Inc.	4.563%	6/15/48	2,202	2,727
Amgen Inc.	3.375%	2/21/50	4,700	4,882
Amgen Inc.	4.663%	6/15/51	9,103	11,588
Amgen Inc.	3.000%	1/15/52	3,550	3,461
Amgen Inc.	2.770%	9/1/53	2,132	1,998
Anthem Inc.	5.950%	12/15/34	1,600	2,178
Anthem Inc.	5.850%	1/15/36	500	669
Anthem Inc.	6.375%	6/15/37	826	1,171
Anthem Inc.	4.625%	5/15/42	1,699	2,116
Anthem Inc.	4.650%	1/15/43	2,544	3,176
Anthem Inc.	5.100%	1/15/44	2,120	2,799
Anthem Inc.	4.650%	8/15/44	2,907	3,641
Anthem Inc.	4.375%	12/1/47	2,802	3,434
Anthem Inc.	4.550%	3/1/48	2,468	3,087
Anthem Inc.	3.700%	9/15/49	275	307
Anthem Inc.	3.125%	5/15/50	2,430	2,502
Anthem Inc.	3.600%	3/15/51	1,250	1,390
Anthem Inc.	4.850%	8/15/54	500	648
4 Ascension Health	3.106%	11/15/39	2,255	2,402
Ascension Health	3.945%	11/15/46	2,152	2,651
4 Ascension Health	4.847%	11/15/53	579	823
AstraZeneca plc	6.450%	9/15/37	5,507	8,120
AstraZeneca plc	4.000%	9/18/42	1,300	1,550
AstraZeneca plc	4.375%	11/16/45	2,993	3,826
AstraZeneca plc	4.375%	8/17/48	1,010	1,303
AstraZeneca plc	2.125%	8/6/50	1,942	1,726
AstraZeneca plc	3.000%	5/28/51	3,080	3,240
Banner Health	2.907%	1/1/42	750	761
4 Banner Health	3.181%	1/1/50	1,107	1,174
Banner Health	2.913%	1/1/51	525	533
4 Baptist Health South Florida Obligated Group	3.115%	11/15/71	500	467
4 Baptist Healthcare System Obligated Group	3.540%	8/15/50	1,166	1,260
Baxalta Inc.	5.250%	6/23/45	3,110	4,135
5 Baxter International Inc.	2.539%	2/1/32	4,775	4,824
Baxter International Inc.	3.500%	8/15/46	1,000	1,089
5 Baxter International Inc.	3.132%	12/1/51	1,925	1,986
4 BayCare Health System Inc.	3.831%	11/15/50	1,100	1,309
Baylor Scott & White Holdings	4.185%	11/15/45	960	1,176
Baylor Scott & White Holdings	3.967%	11/15/46	1,191	1,417
4 Baylor Scott & White Holdings	2.839%	11/15/50	1,520	1,517
Becton Dickinson & Co.	4.685%	12/15/44	2,641	3,321
Becton Dickinson & Co.	4.669%	6/6/47	3,791	4,778
Becton Dickinson & Co.	3.794%	5/20/50	400	450
4 Beth Israel Lahey Health Inc.	3.080%	7/1/51	850	844
Biogen Inc.	3.150%	5/1/50	5,090	4,960
5 Biogen Inc.	3.250%	2/15/51	2,391	2,370
4 Bon Secours Mercy Health Inc.	3.205%	6/1/50	825	862
Boston Scientific Corp.	6.750%	11/15/35	650	905
Boston Scientific Corp.	4.550%	3/1/39	2,183	2,610
Boston Scientific Corp.	7.375%	1/15/40	504	786
Boston Scientific Corp.	4.700%	3/1/49	2,475	3,143
Bristol-Myers Squibb Co.	4.125%	6/15/39	4,340	5,133
Bristol-Myers Squibb Co.	2.350%	11/13/40	1,065	1,008
Bristol-Myers Squibb Co.	3.250%	8/1/42	454	484

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bristol-Myers Squibb Co.	4.500%	3/1/44	864	1,085
Bristol-Myers Squibb Co.	4.625%	5/15/44	2,276	2,903
Bristol-Myers Squibb Co.	5.000%	8/15/45	5,145	6,852
Bristol-Myers Squibb Co.	4.350%	11/15/47	3,206	3,975
Bristol-Myers Squibb Co.	4.550%	2/20/48	4,252	5,435
Bristol-Myers Squibb Co.	4.250%	10/26/49	6,813	8,427
Bristol-Myers Squibb Co.	2.550%	11/13/50	2,600	2,466
Cardinal Health Inc.	4.600%	3/15/43	865	999
Cardinal Health Inc.	4.500%	11/15/44	690	780
Cardinal Health Inc.	4.900%	9/15/45	1,347	1,619
Cardinal Health Inc.	4.368%	6/15/47	857	968
4 Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	1,000	1,025
Children's Health System of Texas	2.511%	8/15/50	1,175	1,105
4 Children's Hospital	2.928%	7/15/50	750	737
4 Children's Hospital Corp.	4.115%	1/1/47	1,000	1,230
4 Children's Hospital Corp.	2.585%	2/1/50	525	504
Children's Hospital Medical Center	4.268%	5/15/44	725	911
4 Children's Hospital of Philadelphia	2.704%	7/1/50	1,000	976
Cigna Corp.	4.800%	8/15/38	5,737	7,052
Cigna Corp.	3.200%	3/15/40	1,633	1,687
4 Cigna Corp.	6.125%	11/15/41	1,170	1,675
4 Cigna Corp.	4.800%	7/15/46	5,745	7,252
4 Cigna Corp.	3.875%	10/15/47	3,240	3,597
Cigna Corp.	4.900%	12/15/48	1,172	1,513
Cigna Corp.	3.400%	3/15/50	5,175	5,398
Cigna Corp.	3.400%	3/15/51	2,550	2,681
4 City of Hope	5.623%	11/15/43	975	1,366
4 City of Hope	4.378%	8/15/48	505	630
4 CommonSpirit Health	4.350%	11/1/42	1,865	2,133
CommonSpirit Health	3.817%	10/1/49	1,050	1,205
CommonSpirit Health	4.187%	10/1/49	1,097	1,279
CommonSpirit Health	3.910%	10/1/50	1,250	1,394
4 Community Health Network Inc.	3.099%	5/1/50	1,000	997
4 Cottage Health Obligated Group	3.304%	11/1/49	1,150	1,231
CVS Health Corp.	4.875%	7/20/35	1,653	2,027
CVS Health Corp.	4.780%	3/25/38	10,348	12,609
CVS Health Corp.	6.125%	9/15/39	875	1,218
CVS Health Corp.	4.125%	4/1/40	2,189	2,506
CVS Health Corp.	2.700%	8/21/40	1,250	1,201
CVS Health Corp.	5.300%	12/5/43	2,465	3,249
CVS Health Corp.	5.125%	7/20/45	8,691	11,300
CVS Health Corp.	5.050%	3/25/48	17,950	23,487
CVS Health Corp.	4.250%	4/1/50	1,382	1,669
Danaher Corp.	4.375%	9/15/45	2,382	2,943
Danaher Corp.	2.600%	10/1/50	1,765	1,681
Danaher Corp.	2.800%	12/10/51	2,200	2,177
4 Dartmouth-Hitchcock Health	4.178%	8/1/48	675	814
DH Europe Finance II Sarl	3.250%	11/15/39	675	719
DH Europe Finance II Sarl	3.400%	11/15/49	1,895	2,065
Dignity Health	4.500%	11/1/42	1,075	1,273
Dignity Health	5.267%	11/1/64	1,140	1,593
4 Duke University Health System Inc.	3.920%	6/1/47	1,265	1,506
Eli Lilly & Co.	3.950%	3/15/49	3,075	3,781
Eli Lilly & Co.	2.250%	5/15/50	2,360	2,172
Eli Lilly & Co.	2.500%	9/15/60	3,140	2,945

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	725	840
	Gilead Sciences Inc.	4.600%	9/1/35	2,164	2,622
	Gilead Sciences Inc.	4.000%	9/1/36	1,543	1,775
	Gilead Sciences Inc.	2.600%	10/1/40	950	911
	Gilead Sciences Inc.	5.650%	12/1/41	3,421	4,701
	Gilead Sciences Inc.	4.800%	4/1/44	3,945	4,987
	Gilead Sciences Inc.	4.500%	2/1/45	3,415	4,174
	Gilead Sciences Inc.	4.750%	3/1/46	3,522	4,463
	Gilead Sciences Inc.	4.150%	3/1/47	1,025	1,208
	Gilead Sciences Inc.	2.800%	10/1/50	5,210	5,044
	GlaxoSmithKline Capital Inc.	5.375%	4/15/34	2,000	2,649
	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	5,240	7,719
	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	1,687	2,054
4	Hackensack Meridian Health Inc.	2.675%	9/1/41	1,375	1,347
	Hackensack Meridian Health Inc.	4.211%	7/1/48	795	983
4	Hackensack Meridian Health Inc.	2.875%	9/1/50	850	855
	Hackensack Meridian Health Inc.	4.500%	7/1/57	600	802
4	Hartford HealthCare Corp.	3.447%	7/1/54	900	949
	HCA Inc.	5.125%	6/15/39	2,983	3,689
	HCA Inc.	5.500%	6/15/47	1,215	1,595
	HCA Inc.	5.250%	6/15/49	4,546	5,860
	HCA Inc.	3.500%	7/15/51	4,625	4,741
	Humana Inc.	2.150%	2/3/32	1,725	1,671
	Humana Inc.	4.625%	12/1/42	1,129	1,390
	Humana Inc.	4.950%	10/1/44	1,125	1,451
	Humana Inc.	4.800%	3/15/47	1,175	1,489
	Humana Inc.	3.950%	8/15/49	950	1,088
	IHC Health Services Inc.	4.131%	5/15/48	1,075	1,344
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	920	1,116
4	Indiana University Health Inc. Obligated Group	2.852%	11/1/51	750	755
4	Integris Baptist Medical Center Inc.	3.875%	8/15/50	1,125	1,286
4	Iowa Health System	3.665%	2/15/50	900	1,023
	Johns Hopkins Health System Corp.	3.837%	5/15/46	1,585	1,896
	Johnson & Johnson	4.950%	5/15/33	505	649
	Johnson & Johnson	4.375%	12/5/33	2,669	3,281
	Johnson & Johnson	3.550%	3/1/36	2,284	2,612
	Johnson & Johnson	3.625%	3/3/37	5,092	5,863
	Johnson & Johnson	5.950%	8/15/37	1,110	1,601
	Johnson & Johnson	3.400%	1/15/38	1,710	1,914
	Johnson & Johnson	2.100%	9/1/40	4,400	4,168
	Johnson & Johnson	4.500%	9/1/40	1,228	1,578
	Johnson & Johnson	4.850%	5/15/41	1,265	1,688
	Johnson & Johnson	4.500%	12/5/43	964	1,227
	Johnson & Johnson	3.700%	3/1/46	3,208	3,779
	Johnson & Johnson	3.750%	3/3/47	1,095	1,303
	Johnson & Johnson	3.500%	1/15/48	1,443	1,659
	Johnson & Johnson	2.250%	9/1/50	2,685	2,504
	Johnson & Johnson	2.450%	9/1/60	2,590	2,448
4	Kaiser Foundation Hospitals	2.810%	6/1/41	925	929
	Kaiser Foundation Hospitals	4.875%	4/1/42	1,891	2,497
	Kaiser Foundation Hospitals	4.150%	5/1/47	2,743	3,394
4	Kaiser Foundation Hospitals	3.266%	11/1/49	3,000	3,234
4	Kaiser Foundation Hospitals	3.002%	6/1/51	3,040	3,134
	Koninklijke Philips NV	6.875%	3/11/38	1,675	2,444
	Koninklijke Philips NV	5.000%	3/15/42	1,205	1,529

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Laboratory Corp. of America Holdings	4.700%	2/1/45	1,049	1,281
4	Mass General Brigham Inc.	3.765%	7/1/48	326	376
4	Mass General Brigham Inc.	3.192%	7/1/49	1,725	1,823
4	Mass General Brigham Inc.	4.117%	7/1/55	125	156
4	Mass General Brigham Inc.	3.342%	7/1/60	1,625	1,774
4	Mayo Clinic	3.774%	11/15/43	740	858
4	Mayo Clinic	4.000%	11/15/47	500	606
4	Mayo Clinic	4.128%	11/15/52	500	634
4	Mayo Clinic	3.196%	11/15/61	1,800	1,923
4	McLaren Health Care Corp.	4.386%	5/15/48	950	1,181
4	MedStar Health Inc.	3.626%	8/15/49	822	905
	Medtronic Inc.	4.375%	3/15/35	4,359	5,368
	Medtronic Inc.	4.625%	3/15/45	4,932	6,470
	Memorial Health Services	3.447%	11/1/49	1,000	1,120
	Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	1,125	1,504
4	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	800	818
	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	1,045	1,313
4	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,298	1,663
	Merck & Co. Inc.	6.500%	12/1/33	1,975	2,853
	Merck & Co. Inc.	3.900%	3/7/39	1,177	1,380
	Merck & Co. Inc.	2.350%	6/24/40	4,350	4,158
	Merck & Co. Inc.	3.600%	9/15/42	3,612	4,076
	Merck & Co. Inc.	4.150%	5/18/43	1,559	1,893
	Merck & Co. Inc.	3.700%	2/10/45	3,120	3,587
	Merck & Co. Inc.	4.000%	3/7/49	2,855	3,475
	Merck & Co. Inc.	2.450%	6/24/50	3,724	3,516
	Merck & Co. Inc.	2.750%	12/10/51	3,850	3,831
	Merck & Co. Inc.	2.900%	12/10/61	2,625	2,619
4	Methodist Hospital	2.705%	12/1/50	1,375	1,336
4	MidMichigan Health	3.409%	6/1/50	756	803
4	Montefiore Obligated Group	5.246%	11/1/48	1,075	1,164
	Montefiore Obligated Group	4.287%	9/1/50	750	736
4	Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	775	892
4	Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	1,525	1,654
4	Mount Sinai Hospitals Group Inc.	3.391%	7/1/50	500	518
	MultiCare Health System	2.803%	8/15/50	775	758
	Mylan Inc.	5.400%	11/29/43	1,850	2,291
	Mylan Inc.	5.200%	4/15/48	2,675	3,313
	New York & Presbyterian Hospital	2.256%	8/1/40	925	876
	New York & Presbyterian Hospital	4.024%	8/1/45	1,455	1,780
	New York & Presbyterian Hospital	4.063%	8/1/56	761	988
	New York & Presbyterian Hospital	2.606%	8/1/60	775	740
4	New York & Presbyterian Hospital	3.954%	8/1/19	955	1,153
	Northwell Healthcare Inc.	3.979%	11/1/46	1,250	1,429
	Northwell Healthcare Inc.	4.260%	11/1/47	1,700	2,024
	Northwell Healthcare Inc.	3.809%	11/1/49	1,025	1,133
	Novant Health Inc.	2.637%	11/1/36	1,300	1,311
	Novant Health Inc.	3.168%	11/1/51	1,000	1,051
	Novant Health Inc.	3.318%	11/1/61	1,275	1,373
	Novartis Capital Corp.	3.700%	9/21/42	1,475	1,702
	Novartis Capital Corp.	4.400%	5/6/44	4,308	5,521
	Novartis Capital Corp.	4.000%	11/20/45	1,801	2,185
	Novartis Capital Corp.	2.750%	8/14/50	2,560	2,593
4	NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	935	874

Long-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	NYU Langone Hospitals	5.750%	7/1/43	525	752
	NYU Langone Hospitals	4.784%	7/1/44	1,288	1,630
4	NYU Langone Hospitals	4.368%	7/1/47	1,050	1,246
4	NYU Langone Hospitals	3.380%	7/1/55	1,100	1,134
	OhioHealth Corp.	2.834%	11/15/41	675	689
4	OhioHealth Corp.	3.042%	11/15/50	1,200	1,255
	Orlando Health Obligated Group	4.089%	10/1/48	1,050	1,264
	Orlando Health Obligated Group	3.327%	10/1/50	500	522
4	PeaceHealth Obligated Group	4.787%	11/15/48	1,100	1,462
4	PeaceHealth Obligated Group	3.218%	11/15/50	350	362
	PerkinElmer Inc.	3.625%	3/15/51	875	948
	Pfizer Inc.	4.000%	12/15/36	3,848	4,562
	Pfizer Inc.	4.100%	9/15/38	2,205	2,623
	Pfizer Inc.	3.900%	3/15/39	1,350	1,579
	Pfizer Inc.	7.200%	3/15/39	7,558	12,168
	Pfizer Inc.	2.550%	5/28/40	1,885	1,875
	Pfizer Inc.	5.600%	9/15/40	488	683
	Pfizer Inc.	4.300%	6/15/43	1,257	1,546
	Pfizer Inc.	4.400%	5/15/44	2,625	3,286
	Pfizer Inc.	4.125%	12/15/46	2,012	2,487
	Pfizer Inc.	4.200%	9/15/48	1,753	2,204
	Pfizer Inc.	4.000%	3/15/49	1,405	1,722
	Pfizer Inc.	2.700%	5/28/50	4,370	4,401
4	Piedmont Healthcare Inc.	2.044%	1/1/32	750	729
	Piedmont Healthcare Inc.	2.864%	1/1/52	775	757
4	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	1,450	1,654
	Quest Diagnostics Inc.	4.700%	3/30/45	869	1,085
4	Rady Children's Hospital-San Diego	3.154%	8/15/51	500	535
	Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	1,626	1,528
	Royalty Pharma plc	3.300%	9/2/40	1,800	1,795
	Royalty Pharma plc	3.550%	9/2/50	2,789	2,769
	Royalty Pharma plc	3.350%	9/2/51	1,950	1,875
	RWJ Barnabas Health Inc.	3.949%	7/1/46	1,000	1,184
	RWJ Barnabas Health Inc.	3.477%	7/1/49	762	849
4	Seattle Children's Hospital	2.719%	10/1/50	1,100	1,073
4	Sharp HealthCare	2.680%	8/1/50	875	840
4	Spectrum Health System Obligated Group	3.487%	7/15/49	1,075	1,189
4	Stanford Health Care	3.795%	11/15/48	1,590	1,885
	Stanford Health Care	3.027%	8/15/51	500	522
	STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	1,460	1,591
	Stryker Corp.	4.100%	4/1/43	695	815
	Stryker Corp.	4.375%	5/15/44	1,425	1,732
	Stryker Corp.	4.625%	3/15/46	1,790	2,296
	Stryker Corp.	2.900%	6/15/50	1,090	1,100
	Summa Health	3.511%	11/15/51	50	53
4	Sutter Health	3.161%	8/15/40	500	510
4	Sutter Health	4.091%	8/15/48	985	1,158
4	Sutter Health	3.361%	8/15/50	1,690	1,771
	Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	2,925	2,945
	Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	4,160	4,217
	Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	2,651	2,755
	Texas Health Resources	2.328%	11/15/50	825	742
4	Texas Health Resources	4.330%	11/15/55	750	997
	Thermo Fisher Scientific Inc.	2.800%	10/15/41	3,000	3,029
	Thermo Fisher Scientific Inc.	5.300%	2/1/44	863	1,197

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	4.100%	8/15/47	1,976	2,461
	5.750%	11/15/38	950	1,106
	6.015%	11/15/48	975	1,192
4	2.632%	12/1/40	500	490
	4.125%	12/1/45	825	994
4	3.434%	12/1/48	1,155	1,255
	4.625%	7/15/35	3,056	3,801
	5.800%	3/15/36	2,095	2,887
	6.500%	6/15/37	1,660	2,447
	6.625%	11/15/37	1,400	2,082
	6.875%	2/15/38	1,461	2,242
	3.500%	8/15/39	1,046	1,156
	2.750%	5/15/40	518	523
	5.700%	10/15/40	571	796
	5.950%	2/15/41	1,275	1,821
	3.050%	5/15/41	2,700	2,819
	4.625%	11/15/41	1,547	1,942
	4.375%	3/15/42	2,195	2,670
	3.950%	10/15/42	2,992	3,489
	4.250%	3/15/43	2,383	2,888
	4.750%	7/15/45	1,357	1,776
	4.200%	1/15/47	1,348	1,642
	4.250%	4/15/47	1,133	1,387
	3.750%	10/15/47	2,145	2,466
	4.250%	6/15/48	4,549	5,633
	4.450%	12/15/48	3,233	4,133
	3.700%	8/15/49	2,010	2,320
	2.900%	5/15/50	2,045	2,087
	3.250%	5/15/51	4,180	4,527
	3.875%	8/15/59	4,100	4,912
	3.125%	5/15/60	1,835	1,900
	5.250%	6/15/46	2,365	2,900
	3.850%	6/22/40	2,440	2,603
	4.000%	6/22/50	4,531	4,844
4	3.129%	6/1/50	500	497
4	3.065%	3/1/51	1,820	1,773
	6.500%	2/1/34	3,226	4,603
	6.000%	2/15/36	1,185	1,666
	5.950%	4/1/37	2,010	2,828
4	2.496%	7/1/50	1,000	928
	4.250%	8/15/35	413	457
	5.750%	11/30/39	1,020	1,361
	4.700%	2/1/43	2,816	3,588
	3.950%	9/12/47	1,221	1,449
	4.450%	8/20/48	794	1,015
	3.000%	5/15/50	650	679

867,919

Industrials (4.4%)

4	3M Co.	5.700%	3/15/37	525	729
4	3M Co.	3.875%	6/15/44	520	607
4	3M Co.	3.125%	9/19/46	1,755	1,850
4	3M Co.	3.625%	10/15/47	2,055	2,349
4	3M Co.	4.000%	9/14/48	1,425	1,720
	3M Co.	3.250%	8/26/49	2,491	2,720
	3M Co.	3.700%	4/15/50	2,513	2,974

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4 American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	750	735
Boeing Co.	6.125%	2/15/33	1,952	2,472
Boeing Co.	3.600%	5/1/34	2,625	2,744
Boeing Co.	3.250%	2/1/35	860	867
Boeing Co.	6.625%	2/15/38	1,308	1,755
Boeing Co.	3.550%	3/1/38	734	744
Boeing Co.	3.500%	3/1/39	1,175	1,182
Boeing Co.	6.875%	3/15/39	1,623	2,258
Boeing Co.	5.875%	2/15/40	1,845	2,368
Boeing Co.	5.705%	5/1/40	7,565	9,721
Boeing Co.	3.375%	6/15/46	1,095	1,055
Boeing Co.	3.650%	3/1/47	1,270	1,266
Boeing Co.	3.625%	3/1/48	975	969
Boeing Co.	3.850%	11/1/48	770	793
Boeing Co.	3.900%	5/1/49	1,705	1,786
Boeing Co.	3.750%	2/1/50	1,960	2,031
Boeing Co.	5.805%	5/1/50	11,080	14,999
Boeing Co.	3.825%	3/1/59	950	952
Boeing Co.	3.950%	8/1/59	1,065	1,107
Boeing Co.	5.930%	5/1/60	6,860	9,511
Burlington Northern Santa Fe LLC	6.200%	8/15/36	719	1,024
Burlington Northern Santa Fe LLC	6.150%	5/1/37	825	1,173
Burlington Northern Santa Fe LLC	5.750%	5/1/40	907	1,258
Burlington Northern Santa Fe LLC	5.050%	3/1/41	1,519	1,983
Burlington Northern Santa Fe LLC	5.400%	6/1/41	1,823	2,465
Burlington Northern Santa Fe LLC	4.950%	9/15/41	1,732	2,237
Burlington Northern Santa Fe LLC	4.400%	3/15/42	1,640	2,005
Burlington Northern Santa Fe LLC	4.375%	9/1/42	1,180	1,438
Burlington Northern Santa Fe LLC	4.450%	3/15/43	1,656	2,043
Burlington Northern Santa Fe LLC	5.150%	9/1/43	1,110	1,490
Burlington Northern Santa Fe LLC	4.900%	4/1/44	2,848	3,729
Burlington Northern Santa Fe LLC	4.550%	9/1/44	1,490	1,874
Burlington Northern Santa Fe LLC	4.150%	4/1/45	2,380	2,854
Burlington Northern Santa Fe LLC	4.700%	9/1/45	1,417	1,822
Burlington Northern Santa Fe LLC	3.900%	8/1/46	806	941
Burlington Northern Santa Fe LLC	4.125%	6/15/47	2,110	2,551
Burlington Northern Santa Fe LLC	4.050%	6/15/48	1,265	1,522
Burlington Northern Santa Fe LLC	3.550%	2/15/50	1,075	1,210
Burlington Northern Santa Fe LLC	3.050%	2/15/51	3,628	3,763
Burlington Northern Santa Fe LLC	3.300%	9/15/51	2,173	2,366
Burlington Northern Santa Fe LLC	2.875%	6/15/52	1,500	1,510
Canadian National Railway Co.	6.250%	8/1/34	1,220	1,691
Canadian National Railway Co.	6.200%	6/1/36	977	1,371
Canadian National Railway Co.	6.375%	11/15/37	1,099	1,569
Canadian National Railway Co.	3.200%	8/2/46	1,385	1,462
Canadian National Railway Co.	3.650%	2/3/48	1,946	2,207
Canadian National Railway Co.	4.450%	1/20/49	875	1,117
Canadian National Railway Co.	2.450%	5/1/50	1,000	932
Canadian Pacific Railway Co.	5.750%	3/15/33	775	1,000
Canadian Pacific Railway Co.	4.800%	9/15/35	1,420	1,753
Canadian Pacific Railway Co.	5.950%	5/15/37	250	343
Canadian Pacific Railway Co.	3.000%	12/2/41	2,375	2,428
Canadian Pacific Railway Co.	4.800%	8/1/45	1,121	1,440
Canadian Pacific Railway Co.	3.100%	12/2/51	5,275	5,395
Canadian Pacific Railway Co.	6.125%	9/15/15	1,390	2,065

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Carrier Global Corp.	3.377%	4/5/40	3,906	4,074
Carrier Global Corp.	3.577%	4/5/50	6,326	6,730
Caterpillar Inc.	5.300%	9/15/35	950	1,260
Caterpillar Inc.	6.050%	8/15/36	765	1,089
Caterpillar Inc.	5.200%	5/27/41	1,982	2,717
Caterpillar Inc.	3.803%	8/15/42	2,364	2,766
Caterpillar Inc.	3.250%	9/19/49	3,809	4,191
Caterpillar Inc.	3.250%	4/9/50	2,675	2,956
Caterpillar Inc.	4.750%	5/15/64	1,661	2,384
Crane Co.	4.200%	3/15/48	950	1,053
CSX Corp.	6.000%	10/1/36	620	848
CSX Corp.	6.150%	5/1/37	1,255	1,753
CSX Corp.	6.220%	4/30/40	1,596	2,294
CSX Corp.	5.500%	4/15/41	2,145	2,865
CSX Corp.	4.750%	5/30/42	2,067	2,591
CSX Corp.	4.100%	3/15/44	1,350	1,569
CSX Corp.	3.800%	11/1/46	2,073	2,347
CSX Corp.	4.300%	3/1/48	2,270	2,765
CSX Corp.	4.750%	11/15/48	2,208	2,866
CSX Corp.	4.500%	3/15/49	1,941	2,427
CSX Corp.	3.350%	9/15/49	540	574
CSX Corp.	3.800%	4/15/50	629	720
CSX Corp.	3.950%	5/1/50	1,325	1,566
CSX Corp.	2.500%	5/15/51	600	556
CSX Corp.	4.500%	8/1/54	1,050	1,328
CSX Corp.	4.250%	11/1/66	200	245
CSX Corp.	4.650%	3/1/68	713	930
Cummins Inc.	4.875%	10/1/43	1,225	1,620
Cummins Inc.	2.600%	9/1/50	1,025	963
Deere & Co.	3.900%	6/9/42	2,448	2,910
Deere & Co.	2.875%	9/7/49	1,354	1,403
Deere & Co.	3.750%	4/15/50	1,975	2,369
Dover Corp.	5.375%	10/15/35	565	713
Dover Corp.	5.375%	3/1/41	1,087	1,404
Eaton Corp.	4.000%	11/2/32	1,740	2,002
Eaton Corp.	4.150%	11/2/42	1,408	1,656
Eaton Corp.	3.915%	9/15/47	608	706
FedEx Corp.	4.900%	1/15/34	2,165	2,623
FedEx Corp.	3.900%	2/1/35	1,945	2,168
FedEx Corp.	3.250%	5/15/41	770	788
FedEx Corp.	3.875%	8/1/42	1,150	1,260
FedEx Corp.	4.100%	4/15/43	1,700	1,904
FedEx Corp.	5.100%	1/15/44	2,333	2,973
FedEx Corp.	4.100%	2/1/45	1,845	2,066
FedEx Corp.	4.750%	11/15/45	1,398	1,707
FedEx Corp.	4.550%	4/1/46	2,813	3,369
FedEx Corp.	4.400%	1/15/47	2,209	2,606
FedEx Corp.	4.050%	2/15/48	1,362	1,538
FedEx Corp.	4.950%	10/17/48	3,180	4,056
FedEx Corp.	5.250%	5/15/50	1,420	1,903
4 FedEx Corp. Pass-Through Trust Class AA Series 2020-1	1.875%	2/20/34	2,200	2,151
Fortive Corp.	4.300%	6/15/46	1,231	1,468
General Dynamics Corp.	4.250%	4/1/40	2,065	2,524
General Dynamics Corp.	3.600%	11/15/42	1,080	1,228
General Dynamics Corp.	4.250%	4/1/50	1,355	1,736

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	General Electric Co.	6.750%	3/15/32	7,382	10,063
4	General Electric Co.	5.875%	1/14/38	5,400	7,341
	Honeywell International Inc.	5.700%	3/15/36	985	1,346
	Honeywell International Inc.	5.700%	3/15/37	1,015	1,401
	Honeywell International Inc.	5.375%	3/1/41	820	1,136
	Honeywell International Inc.	3.812%	11/21/47	1,225	1,463
	Honeywell International Inc.	2.800%	6/1/50	1,675	1,746
	Illinois Tool Works Inc.	4.875%	9/15/41	1,133	1,496
	Illinois Tool Works Inc.	3.900%	9/1/42	2,053	2,402
4	JetBlue Pass-Through Trust Class A Series 2020-1	4.000%	11/15/32	1,402	1,506
4	JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	1,898	1,897
4	Johnson Controls International plc	6.000%	1/15/36	709	975
4	Johnson Controls International plc	4.625%	7/2/44	1,410	1,720
4	Johnson Controls International plc	5.125%	9/14/45	403	528
4	Johnson Controls International plc	4.500%	2/15/47	1,050	1,278
4	Johnson Controls International plc	4.950%	7/2/64	1,654	2,150
4	Kansas City Southern	4.300%	5/15/43	1,065	1,237
4	Kansas City Southern	4.950%	8/15/45	1,726	2,205
	Kansas City Southern	4.700%	5/1/48	374	468
	Kansas City Southern	3.500%	5/1/50	1,305	1,394
	Kansas City Southern	4.200%	11/15/69	1,091	1,287
	L3Harris Technologies Inc.	4.854%	4/27/35	1,634	1,988
	L3Harris Technologies Inc.	5.054%	4/27/45	680	895
	Lockheed Martin Corp.	3.600%	3/1/35	2,042	2,280
	Lockheed Martin Corp.	4.500%	5/15/36	1,300	1,588
4	Lockheed Martin Corp.	6.150%	9/1/36	1,500	2,111
	Lockheed Martin Corp.	5.720%	6/1/40	1,444	2,019
	Lockheed Martin Corp.	4.070%	12/15/42	2,869	3,399
	Lockheed Martin Corp.	3.800%	3/1/45	3,242	3,714
	Lockheed Martin Corp.	4.700%	5/15/46	2,482	3,222
	Lockheed Martin Corp.	2.800%	6/15/50	1,370	1,368
	Lockheed Martin Corp.	4.090%	9/15/52	3,459	4,281
	Norfolk Southern Corp.	7.050%	5/1/37	233	332
	Norfolk Southern Corp.	4.837%	10/1/41	2,056	2,597
	Norfolk Southern Corp.	3.950%	10/1/42	1,408	1,611
	Norfolk Southern Corp.	4.450%	6/15/45	1,195	1,473
	Norfolk Southern Corp.	4.650%	1/15/46	916	1,151
	Norfolk Southern Corp.	3.942%	11/1/47	1,043	1,206
	Norfolk Southern Corp.	4.150%	2/28/48	2,308	2,751
	Norfolk Southern Corp.	4.100%	5/15/49	1,240	1,474
	Norfolk Southern Corp.	3.400%	11/1/49	2,025	2,160
	Norfolk Southern Corp.	3.050%	5/15/50	2,625	2,664
	Norfolk Southern Corp.	4.050%	8/15/52	825	991
	Norfolk Southern Corp.	3.155%	5/15/55	2,825	2,885
	Norfolk Southern Corp.	4.100%	5/15/21	1,375	1,567
	Northrop Grumman Corp.	5.150%	5/1/40	750	971
	Northrop Grumman Corp.	5.050%	11/15/40	1,350	1,742
	Northrop Grumman Corp.	4.750%	6/1/43	2,807	3,546
	Northrop Grumman Corp.	3.850%	4/15/45	1,366	1,548
	Northrop Grumman Corp.	4.030%	10/15/47	5,362	6,331
	Northrop Grumman Corp.	5.250%	5/1/50	2,350	3,298
	Otis Worldwide Corp.	3.112%	2/15/40	1,715	1,757
	Otis Worldwide Corp.	3.362%	2/15/50	2,125	2,246
4	Parker-Hannifin Corp.	4.200%	11/21/34	1,162	1,330
4	Parker-Hannifin Corp.	6.250%	5/15/38	960	1,336

Long-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Parker-Hannifin Corp.	4.450%	11/21/44	814	981
	Parker-Hannifin Corp.	4.100%	3/1/47	1,255	1,468
	Parker-Hannifin Corp.	4.000%	6/14/49	2,305	2,695
	Precision Castparts Corp.	3.900%	1/15/43	973	1,122
	Precision Castparts Corp.	4.375%	6/15/45	1,249	1,545
	Raytheon Technologies Corp.	6.050%	6/1/36	1,785	2,466
	Raytheon Technologies Corp.	6.125%	7/15/38	1,743	2,460
	Raytheon Technologies Corp.	4.450%	11/16/38	2,590	3,119
	Raytheon Technologies Corp.	4.875%	10/15/40	1,100	1,389
	Raytheon Technologies Corp.	4.700%	12/15/41	1,581	1,954
	Raytheon Technologies Corp.	4.500%	6/1/42	6,537	8,080
	Raytheon Technologies Corp.	4.800%	12/15/43	750	947
	Raytheon Technologies Corp.	4.150%	5/15/45	1,957	2,287
	Raytheon Technologies Corp.	3.750%	11/1/46	2,228	2,488
	Raytheon Technologies Corp.	4.350%	4/15/47	3,387	4,125
	Raytheon Technologies Corp.	4.050%	5/4/47	1,725	2,007
	Raytheon Technologies Corp.	4.625%	11/16/48	1,850	2,369
	Raytheon Technologies Corp.	3.125%	7/1/50	2,305	2,354
	Raytheon Technologies Corp.	2.820%	9/1/51	2,300	2,223
	Republic Services Inc.	1.750%	2/15/32	1,975	1,863
	Republic Services Inc.	6.200%	3/1/40	740	1,058
	Republic Services Inc.	5.700%	5/15/41	830	1,138
	Republic Services Inc.	3.050%	3/1/50	725	743
	Rockwell Automation Inc.	4.200%	3/1/49	1,175	1,474
	Rockwell Automation Inc.	2.800%	8/15/61	1,025	1,007
	Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	1,440	2,026
	Trane Technologies Luxembourg Finance SA	4.650%	11/1/44	1,100	1,363
	Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	150	186
	Tyco Electronics Group SA	7.125%	10/1/37	1,500	2,275
	Union Pacific Corp.	3.375%	2/1/35	1,278	1,400
	Union Pacific Corp.	2.891%	4/6/36	1,975	2,067
	Union Pacific Corp.	3.600%	9/15/37	1,878	2,105
4	Union Pacific Corp.	3.550%	8/15/39	650	719
	Union Pacific Corp.	3.200%	5/20/41	2,125	2,262
	Union Pacific Corp.	4.050%	3/1/46	975	1,159
	Union Pacific Corp.	3.350%	8/15/46	2,370	2,537
	Union Pacific Corp.	4.000%	4/15/47	1,150	1,361
	Union Pacific Corp.	3.250%	2/5/50	3,320	3,566
	Union Pacific Corp.	3.799%	10/1/51	1,106	1,295
	Union Pacific Corp.	2.950%	3/10/52	1,050	1,065
	Union Pacific Corp.	3.875%	2/1/55	2,520	2,947
	Union Pacific Corp.	3.950%	8/15/59	800	950
	Union Pacific Corp.	3.839%	3/20/60	2,157	2,536
	Union Pacific Corp.	3.550%	5/20/61	1,000	1,107
	Union Pacific Corp.	2.973%	9/16/62	7,250	7,161
	Union Pacific Corp.	3.750%	2/5/70	855	978
	Union Pacific Corp.	3.799%	4/6/71	4,016	4,656
4	Union Pacific Railroad Co. Pass-Through Trust Series 2007-3	6.176%	1/2/31	359	424
4	United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	1,263	1,253
	United Parcel Service Inc.	6.200%	1/15/38	2,037	2,935
	United Parcel Service Inc.	5.200%	4/1/40	2,087	2,813
	United Parcel Service Inc.	4.875%	11/15/40	2,320	3,033
	United Parcel Service Inc.	3.625%	10/1/42	672	772
	United Parcel Service Inc.	3.400%	11/15/46	1,130	1,268
	United Parcel Service Inc.	3.750%	11/15/47	3,399	4,043

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United Parcel Service Inc.	4.250%	3/15/49	2,566	3,289
United Parcel Service Inc.	3.400%	9/1/49	1,691	1,917
United Parcel Service Inc.	5.300%	4/1/50	950	1,405
Valmont Industries Inc.	5.000%	10/1/44	975	1,199
Valmont Industries Inc.	5.250%	10/1/54	700	894
Waste Connections Inc.	2.200%	1/15/32	1,500	1,471
Waste Connections Inc.	3.050%	4/1/50	1,350	1,343
Waste Connections Inc.	2.950%	1/15/52	1,075	1,057
Waste Management Inc.	2.950%	6/1/41	1,910	1,983
Waste Management Inc.	4.150%	7/15/49	1,100	1,388
Waste Management Inc.	2.500%	11/15/50	1,100	1,047
WW Grainger Inc.	4.600%	6/15/45	1,645	2,106
WW Grainger Inc.	3.750%	5/15/46	1,164	1,330
WW Grainger Inc.	4.200%	5/15/47	1,161	1,426
Xylem Inc.	4.375%	11/1/46	925	1,107
				507,030

Materials (1.9%)

Air Products and Chemicals Inc.	2.700%	5/15/40	1,940	1,956
Air Products and Chemicals Inc.	2.800%	5/15/50	1,125	1,146
Albemarle Corp.	5.450%	12/1/44	1,025	1,337
ArcelorMittal SA	7.000%	10/15/39	1,500	2,076
ArcelorMittal SA	6.750%	3/1/41	1,000	1,351
Barrick Gold Corp.	6.450%	10/15/35	970	1,319
Barrick Gold Corp.	5.250%	4/1/42	1,529	1,981
Barrick North America Finance LLC	5.700%	5/30/41	2,000	2,714
Barrick North America Finance LLC	5.750%	5/1/43	1,691	2,301
Barrick PD Australia Finance Pty. Ltd.	5.950%	10/15/39	1,900	2,591
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	2,450	2,898
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	5,071	6,707
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	900	1,045
CF Industries Inc.	5.150%	3/15/34	1,775	2,150
CF Industries Inc.	4.950%	6/1/43	1,825	2,196
CF Industries Inc.	5.375%	3/15/44	1,355	1,710
Dow Chemical Co.	4.250%	10/1/34	1,139	1,315
Dow Chemical Co.	9.400%	5/15/39	647	1,163
Dow Chemical Co.	5.250%	11/15/41	1,333	1,722
Dow Chemical Co.	4.375%	11/15/42	2,236	2,667
Dow Chemical Co.	4.625%	10/1/44	1,598	1,959
Dow Chemical Co.	5.550%	11/30/48	2,240	3,157
Dow Chemical Co.	4.800%	5/15/49	1,660	2,122
Dow Chemical Co.	3.600%	11/15/50	2,725	2,955
DuPont de Nemours Inc.	5.319%	11/15/38	3,606	4,638
DuPont de Nemours Inc.	5.419%	11/15/48	4,778	6,680
Eastman Chemical Co.	4.800%	9/1/42	1,315	1,584
Eastman Chemical Co.	4.650%	10/15/44	1,549	1,846
Ecolab Inc.	2.125%	2/1/32	1,400	1,389
Ecolab Inc.	2.125%	8/15/50	1,100	971
Ecolab Inc.	2.700%	12/15/51	2,000	1,970
Ecolab Inc.	2.750%	8/18/55	2,324	2,284
FMC Corp.	4.500%	10/1/49	1,250	1,501
International Flavors & Fragrances Inc.	4.375%	6/1/47	1,300	1,525
International Flavors & Fragrances Inc.	5.000%	9/26/48	1,625	2,089
International Paper Co.	5.000%	9/15/35	1,775	2,216
International Paper Co.	7.300%	11/15/39	1,390	2,118
International Paper Co.	6.000%	11/15/41	1,620	2,242

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	4.800%	6/15/44	1,792	2,264
	4.400%	8/15/47	1,500	1,857
	4.350%	8/15/48	1,300	1,598
	3.550%	11/7/42	1,678	1,907
	2.000%	8/10/50	700	611
	6.500%	10/1/34	725	1,045
	5.250%	7/15/43	1,665	2,138
	4.875%	3/15/44	2,241	2,784
	3.375%	10/1/40	1,950	2,030
	4.200%	10/15/49	1,087	1,254
	4.200%	5/1/50	1,055	1,218
	3.625%	4/1/51	3,500	3,718
	3.800%	10/1/60	1,430	1,512
	4.625%	2/26/55	2,167	2,662
	4.250%	12/15/47	1,475	1,729
	3.200%	7/15/51	2,495	2,527
	5.450%	11/15/33	1,650	2,044
	4.875%	11/15/41	850	1,000
	5.625%	11/15/43	1,138	1,513
	2.600%	7/15/32	2,000	2,005
4	5.875%	4/1/35	1,297	1,692
	6.250%	10/1/39	1,875	2,626
	4.875%	3/15/42	3,027	3,794
	5.450%	6/9/44	1,120	1,490
	2.979%	12/15/55	3,500	3,474
	4.125%	3/15/35	1,260	1,432
	5.875%	12/1/36	1,090	1,467
	5.625%	12/1/40	1,105	1,507
	4.900%	6/1/43	1,675	2,129
	5.250%	1/15/45	1,135	1,525
	5.000%	4/1/49	1,575	2,118
	4.050%	12/15/49	1,280	1,496
	3.050%	10/1/51	1,500	1,493
	6.125%	12/15/33	931	1,284
	5.750%	6/1/35	1,373	1,858
	5.200%	11/2/40	2,006	2,670
	2.750%	11/2/51	2,405	2,387
	4.750%	3/22/42	1,840	2,358
	4.125%	8/21/42	1,961	2,350
	5.250%	6/1/45	900	1,164
	4.250%	1/15/48	765	881
	2.200%	3/15/32	1,100	1,088
	4.550%	8/1/45	2,009	2,472
	4.500%	6/1/47	1,541	1,923
	3.800%	8/15/49	1,835	2,076
	3.300%	5/15/50	600	632
	2.900%	3/15/52	1,000	978
	7.500%	7/27/35	2,370	3,395
	6.750%	4/16/40	2,290	3,212
	5.250%	11/8/42	3,363	4,250
	5.875%	4/23/45	2,340	3,209
	3.250%	10/15/50	925	934
4	3.125%	1/15/32	2,125	2,056
	6.125%	10/1/35	1,475	1,914
	6.000%	8/15/40	1,241	1,582

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Teck Resources Ltd.	6.250%	7/15/41	1,860	2,477
Teck Resources Ltd.	5.200%	3/1/42	900	1,065
Teck Resources Ltd.	5.400%	2/1/43	575	705
Vale Overseas Ltd.	8.250%	1/17/34	1,008	1,419
Vale Overseas Ltd.	6.875%	11/21/36	5,996	7,968
Vale Overseas Ltd.	6.875%	11/10/39	1,350	1,813
Vale SA	5.625%	9/11/42	1,210	1,446
Vulcan Materials Co.	4.500%	6/15/47	2,485	3,048
Westlake Chemical Corp.	2.875%	8/15/41	500	483
Westlake Chemical Corp.	5.000%	8/15/46	1,965	2,486
Westlake Chemical Corp.	4.375%	11/15/47	1,205	1,420
Westlake Chemical Corp.	3.125%	8/15/51	1,349	1,302
Westlake Chemical Corp.	3.375%	8/15/61	1,000	962
WRKCo Inc.	4.200%	6/1/32	975	1,109
WRKCo Inc.	3.000%	6/15/33	1,650	1,702
				223,328
Real Estate (0.9%)				
Agree LP	2.600%	6/15/33	775	763
Alexandria Real Estate Equities Inc.	2.000%	5/18/32	600	576
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	2,245	2,109
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	1,575	2,039
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	1,675	1,952
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	2,100	2,085
American Assets Trust LP	3.375%	2/1/31	52	53
American Tower Corp.	3.700%	10/15/49	1,045	1,120
American Tower Corp.	3.100%	6/15/50	3,060	2,976
American Tower Corp.	2.950%	1/15/51	1,825	1,730
AvalonBay Communities Inc.	2.050%	1/15/32	1,300	1,284
4 AvalonBay Communities Inc.	3.900%	10/15/46	940	1,113
4 AvalonBay Communities Inc.	4.150%	7/1/47	775	951
4 AvalonBay Communities Inc.	4.350%	4/15/48	410	525
Camden Property Trust	3.350%	11/1/49	810	890
Corporate Office Properties LP	2.900%	12/1/33	1,350	1,329
Crown Castle International Corp.	2.900%	4/1/41	2,372	2,305
Crown Castle International Corp.	4.750%	5/15/47	508	623
Crown Castle International Corp.	5.200%	2/15/49	1,208	1,554
Crown Castle International Corp.	4.000%	11/15/49	1,500	1,647
Crown Castle International Corp.	4.150%	7/1/50	1,475	1,668
Crown Castle International Corp.	3.250%	1/15/51	1,610	1,591
CubeSmart LP	2.500%	2/15/32	1,100	1,098
Duke Realty LP	3.050%	3/1/50	925	914
Equinix Inc.	3.000%	7/15/50	1,646	1,575
Equinix Inc.	2.950%	9/15/51	1,238	1,168
Equinix Inc.	3.400%	2/15/52	550	561
ERP Operating LP	4.500%	7/1/44	1,435	1,811
ERP Operating LP	4.500%	6/1/45	700	884
ERP Operating LP	4.000%	8/1/47	950	1,144
Essex Portfolio LP	2.650%	3/15/32	1,170	1,177
Essex Portfolio LP	4.500%	3/15/48	676	832
Essex Portfolio LP	2.650%	9/1/50	620	561
Extra Space Storage LP	2.350%	3/15/32	500	488
Federal Realty Investment Trust	4.500%	12/1/44	870	1,035
GLP Capital LP	3.250%	1/15/32	1,700	1,709
Healthpeak Properties Inc.	6.750%	2/1/41	625	935
Highwoods Realty LP	2.600%	2/1/31	73	73

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Invitation Homes Operating Partnership LP	2.700%	1/15/34	900	883
Kilroy Realty LP	2.500%	11/15/32	925	900
Kilroy Realty LP	2.650%	11/15/33	975	947
Kimco Realty Corp.	4.250%	4/1/45	875	1,007
Kimco Realty Corp.	4.125%	12/1/46	1,000	1,138
Kimco Realty Corp.	4.450%	9/1/47	1,400	1,668
Kimco Realty Corp.	3.700%	10/1/49	175	188
Mid-America Apartments LP	2.875%	9/15/51	675	665
National Retail Properties Inc.	4.800%	10/15/48	1,100	1,385
National Retail Properties Inc.	3.500%	4/15/51	1,375	1,426
National Retail Properties Inc.	3.000%	4/15/52	1,175	1,115
Omega Healthcare Investors Inc.	3.250%	4/15/33	2,000	1,960
Piedmont Operating Partnership LP	2.750%	4/1/32	500	491
Prologis LP	4.375%	9/15/48	1,225	1,545
Prologis LP	3.000%	4/15/50	1,590	1,646
Prologis LP	2.125%	10/15/50	1,325	1,151
Realty Income Corp.	2.850%	12/15/32	1,450	1,508
Realty Income Corp.	1.800%	3/15/33	1,590	1,499
Realty Income Corp.	4.650%	3/15/47	1,506	1,950
Regency Centers LP	4.400%	2/1/47	695	823
Regency Centers LP	4.650%	3/15/49	804	1,001
Safehold Operating Partnership LP	2.850%	1/15/32	650	636
Simon Property Group LP	2.250%	1/15/32	1,000	976
Simon Property Group LP	6.750%	2/1/40	1,202	1,774
Simon Property Group LP	4.750%	3/15/42	855	1,055
Simon Property Group LP	4.250%	10/1/44	1,761	2,068
Simon Property Group LP	4.250%	11/30/46	2,575	3,063
Simon Property Group LP	3.250%	9/13/49	1,315	1,352
Simon Property Group LP	3.800%	7/15/50	1,375	1,543
Spirit Realty LP	2.700%	2/15/32	750	744
4 UDR Inc.	2.100%	8/1/32	850	813
4 UDR Inc.	1.900%	3/15/33	875	810
UDR Inc.	3.100%	11/1/34	775	802
Ventas Realty LP	5.700%	9/30/43	695	937
Ventas Realty LP	4.375%	2/1/45	400	469
Ventas Realty LP	4.875%	4/15/49	675	847
Welltower Inc.	2.750%	1/15/32	1,175	1,189
Welltower Inc.	6.500%	3/15/41	850	1,238
Welltower Inc.	4.950%	9/1/48	1,150	1,506
Weyerhaeuser Co.	7.375%	3/15/32	2,853	4,013
WP Carey Inc.	2.250%	4/1/33	1,303	1,240

98,819

Technology (4.5%)

Analogue Devices Inc.	2.800%	10/1/41	1,925	1,950
Analogue Devices Inc.	2.950%	10/1/51	1,850	1,900
Apple Inc.	4.500%	2/23/36	2,429	3,048
Apple Inc.	2.375%	2/8/41	2,395	2,324
Apple Inc.	3.850%	5/4/43	6,102	7,208
Apple Inc.	4.450%	5/6/44	2,125	2,712
Apple Inc.	3.450%	2/9/45	5,050	5,640
Apple Inc.	4.375%	5/13/45	6,068	7,676
Apple Inc.	4.650%	2/23/46	4,981	6,543
Apple Inc.	3.850%	8/4/46	4,035	4,780
Apple Inc.	4.250%	2/9/47	1,995	2,502
Apple Inc.	3.750%	9/12/47	2,099	2,454

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Apple Inc.	3.750%	11/13/47	2,963	3,483
Apple Inc.	2.950%	9/11/49	4,801	4,964
Apple Inc.	2.650%	5/11/50	5,255	5,162
Apple Inc.	2.400%	8/20/50	2,605	2,446
Apple Inc.	2.650%	2/8/51	6,755	6,636
Apple Inc.	2.700%	8/5/51	4,499	4,464
Apple Inc.	2.550%	8/20/60	4,633	4,362
Apple Inc.	2.800%	2/8/61	4,260	4,211
Apple Inc.	2.850%	8/5/61	2,950	2,966
Applied Materials Inc.	5.100%	10/1/35	1,625	2,110
Applied Materials Inc.	5.850%	6/15/41	1,330	1,941
Applied Materials Inc.	4.350%	4/1/47	1,348	1,718
Applied Materials Inc.	2.750%	6/1/50	1,500	1,509
Broadcom Inc.	4.300%	11/15/32	5,075	5,716
5 Broadcom Inc.	2.600%	2/15/33	3,730	3,618
5 Broadcom Inc.	3.419%	4/15/33	7,271	7,591
5 Broadcom Inc.	3.469%	4/15/34	4,425	4,617
5 Broadcom Inc.	3.137%	11/15/35	4,925	4,951
5 Broadcom Inc.	3.187%	11/15/36	4,100	4,113
5 Broadcom Inc.	3.500%	2/15/41	7,100	7,230
5 Broadcom Inc.	3.750%	2/15/51	3,620	3,782
Cisco Systems Inc.	5.900%	2/15/39	2,532	3,643
Cisco Systems Inc.	5.500%	1/15/40	4,950	6,920
Corning Inc.	4.700%	3/15/37	1,225	1,445
Corning Inc.	5.750%	8/15/40	1,013	1,375
Corning Inc.	4.750%	3/15/42	350	440
Corning Inc.	5.350%	11/15/48	1,770	2,449
Corning Inc.	3.900%	11/15/49	300	338
Corning Inc.	4.375%	11/15/57	1,415	1,694
Corning Inc.	5.850%	11/15/68	1,171	1,727
Corning Inc.	5.450%	11/15/79	2,076	2,732
Dell Inc.	6.500%	4/15/38	1,425	1,827
Dell International LLC	8.100%	7/15/36	1,688	2,576
5 Dell International LLC	3.375%	12/15/41	2,000	1,980
5 Dell International LLC	8.350%	7/15/46	1,231	2,062
5 Dell International LLC	3.450%	12/15/51	2,800	2,688
Emerson Electric Co.	2.800%	12/21/51	4,000	3,922
Fidelity National Information Services Inc.	3.100%	3/1/41	2,225	2,242
Fidelity National Information Services Inc.	4.500%	8/15/46	451	547
Fiserv Inc.	4.400%	7/1/49	4,500	5,367
Global Payments Inc.	4.150%	8/15/49	1,814	2,084
Hewlett Packard Enterprise Co.	6.350%	10/15/45	3,371	4,514
HP Inc.	6.000%	9/15/41	3,032	4,039
Intel Corp.	4.000%	12/15/32	3,957	4,629
Intel Corp.	4.600%	3/25/40	1,695	2,110
Intel Corp.	2.800%	8/12/41	1,700	1,695
Intel Corp.	4.800%	10/1/41	1,500	1,947
Intel Corp.	4.250%	12/15/42	1,125	1,364
Intel Corp.	4.900%	7/29/45	2,100	2,785
Intel Corp.	4.100%	5/19/46	3,180	3,770
Intel Corp.	4.100%	5/11/47	1,910	2,289
Intel Corp.	3.734%	12/8/47	5,527	6,268
Intel Corp.	3.250%	11/15/49	3,715	3,925
Intel Corp.	4.750%	3/25/50	4,510	5,999
Intel Corp.	3.050%	8/12/51	2,800	2,872

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Intel Corp.	3.100%	2/15/60	2,500	2,519
Intel Corp.	4.950%	3/25/60	1,215	1,706
Intel Corp.	3.200%	8/12/61	1,700	1,740
International Business Machines Corp.	5.875%	11/29/32	1,816	2,394
International Business Machines Corp.	4.150%	5/15/39	4,346	5,024
International Business Machines Corp.	5.600%	11/30/39	1,820	2,487
International Business Machines Corp.	2.850%	5/15/40	1,300	1,280
International Business Machines Corp.	4.000%	6/20/42	4,670	5,367
International Business Machines Corp.	4.250%	5/15/49	5,633	6,832
International Business Machines Corp.	2.950%	5/15/50	2,408	2,354
Juniper Networks Inc.	5.950%	3/15/41	755	998
KLA Corp.	5.000%	3/15/49	2,150	2,898
KLA Corp.	3.300%	3/1/50	700	748
5 Kyndryl Holdings Inc.	4.100%	10/15/41	1,025	994
Lam Research Corp.	4.875%	3/15/49	2,155	2,930
Lam Research Corp.	2.875%	6/15/50	1,654	1,653
Lam Research Corp.	3.125%	6/15/60	550	562
Micron Technology Inc.	2.703%	4/15/32	2,045	2,053
Micron Technology Inc.	3.366%	11/1/41	1,000	1,027
Micron Technology Inc.	3.477%	11/1/51	1,100	1,122
Microsoft Corp.	3.500%	2/12/35	3,370	3,859
Microsoft Corp.	4.200%	11/3/35	750	920
Microsoft Corp.	3.450%	8/8/36	7,040	8,075
Microsoft Corp.	4.100%	2/6/37	1,699	2,068
Microsoft Corp.	4.500%	10/1/40	2,085	2,693
Microsoft Corp.	3.700%	8/8/46	8,160	9,792
Microsoft Corp.	2.525%	6/1/50	15,398	15,111
Microsoft Corp.	2.921%	3/17/52	16,453	17,422
Microsoft Corp.	3.950%	8/8/56	575	722
Microsoft Corp.	2.675%	6/1/60	8,772	8,735
Microsoft Corp.	3.041%	3/17/62	5,984	6,443
Moody's Corp.	2.750%	8/19/41	1,400	1,363
Moody's Corp.	5.250%	7/15/44	1,650	2,231
Moody's Corp.	4.875%	12/17/48	175	232
Moody's Corp.	3.250%	5/20/50	1,096	1,149
Moody's Corp.	2.550%	8/18/60	1,125	989
Moody's Corp.	3.100%	11/29/61	1,475	1,466
Motorola Solutions Inc.	5.500%	9/1/44	1,025	1,343
NVIDIA Corp.	3.500%	4/1/40	1,700	1,908
NVIDIA Corp.	3.500%	4/1/50	4,490	5,126
NVIDIA Corp.	3.700%	4/1/60	1,086	1,298
5 NXP BV	2.650%	2/15/32	2,100	2,108
5 NXP BV	3.250%	5/11/41	1,550	1,593
5 NXP BV	3.125%	2/15/42	600	603
5 NXP BV	3.250%	11/30/51	1,050	1,050
Oracle Corp.	4.300%	7/8/34	4,875	5,406
Oracle Corp.	3.900%	5/15/35	3,141	3,360
Oracle Corp.	3.850%	7/15/36	2,465	2,595
Oracle Corp.	3.800%	11/15/37	4,006	4,174
Oracle Corp.	6.500%	4/15/38	623	839
Oracle Corp.	6.125%	7/8/39	3,664	4,831
Oracle Corp.	3.600%	4/1/40	7,210	7,248
Oracle Corp.	5.375%	7/15/40	5,277	6,417
Oracle Corp.	3.650%	3/25/41	6,475	6,556
Oracle Corp.	4.500%	7/8/44	1,925	2,153

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oracle Corp.	4.125%	5/15/45	5,875	6,236
Oracle Corp.	4.000%	7/15/46	7,395	7,689
Oracle Corp.	4.000%	11/15/47	3,390	3,516
Oracle Corp.	3.600%	4/1/50	10,426	10,210
Oracle Corp.	3.950%	3/25/51	7,563	7,870
Oracle Corp.	4.375%	5/15/55	2,683	2,937
Oracle Corp.	3.850%	4/1/60	7,701	7,620
Oracle Corp.	4.100%	3/25/61	3,150	3,289
PayPal Holdings Inc.	3.250%	6/1/50	2,600	2,787
QUALCOMM Inc.	1.650%	5/20/32	622	590
QUALCOMM Inc.	4.650%	5/20/35	3,445	4,284
QUALCOMM Inc.	4.800%	5/20/45	3,731	4,953
QUALCOMM Inc.	4.300%	5/20/47	5,429	6,820
Quanta Services Inc.	2.350%	1/15/32	50	49
S&P Global Inc.	3.250%	12/1/49	1,552	1,688
S&P Global Inc.	2.300%	8/15/60	1,600	1,389
salesforce.com Inc.	2.700%	7/15/41	2,950	2,942
salesforce.com Inc.	2.900%	7/15/51	4,825	4,919
salesforce.com Inc.	3.050%	7/15/61	3,000	3,089
Texas Instruments Inc.	3.875%	3/15/39	2,099	2,478
Texas Instruments Inc.	4.150%	5/15/48	2,763	3,471
Texas Instruments Inc.	2.700%	9/15/51	1,200	1,209
TSMC Arizona Corp.	3.125%	10/25/41	2,225	2,319
TSMC Arizona Corp.	3.250%	10/25/51	2,150	2,262
Verisk Analytics Inc.	5.500%	6/15/45	818	1,102
Verisk Analytics Inc.	3.625%	5/15/50	1,825	1,991
Western Digital Corp.	3.100%	2/1/32	1,000	1,007

519,873

Utilities (6.0%)

⁴ AEP Texas Inc.	4.150%	5/1/49	690	782
⁴ AEP Texas Inc.	3.450%	1/15/50	1,015	1,038
AEP Texas Inc.	3.450%	5/15/51	1,087	1,109
AEP Transmission Co. LLC	4.000%	12/1/46	900	1,046
AEP Transmission Co. LLC	3.750%	12/1/47	1,050	1,182
AEP Transmission Co. LLC	4.250%	9/15/48	1,200	1,450
AEP Transmission Co. LLC	3.800%	6/15/49	1,150	1,310
AEP Transmission Co. LLC	3.150%	9/15/49	1,130	1,154
⁴ AEP Transmission Co. LLC	3.650%	4/1/50	1,475	1,634
⁴ AEP Transmission Co. LLC	2.750%	8/15/51	1,200	1,149
Alabama Power Co.	6.125%	5/15/38	610	854
Alabama Power Co.	6.000%	3/1/39	1,215	1,693
Alabama Power Co.	3.850%	12/1/42	544	613
Alabama Power Co.	4.150%	8/15/44	1,880	2,200
Alabama Power Co.	3.750%	3/1/45	892	988
Alabama Power Co.	4.300%	1/2/46	1,216	1,457
⁴ Alabama Power Co.	3.700%	12/1/47	2,242	2,491
⁴ Alabama Power Co.	4.300%	7/15/48	1,005	1,218
Alabama Power Co.	3.450%	10/1/49	1,155	1,233
Alabama Power Co.	3.125%	7/15/51	717	734
Alabama Power Co.	3.000%	3/15/52	1,450	1,456
Ameren Illinois Co.	4.150%	3/15/46	826	998
Ameren Illinois Co.	3.700%	12/1/47	1,085	1,239
Ameren Illinois Co.	4.500%	3/15/49	1,437	1,836
Ameren Illinois Co.	3.250%	3/15/50	651	692
Ameren Illinois Co.	2.900%	6/15/51	852	861

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Electric Power Co. Inc.	3.250%	3/1/50	1,060	1,052
American Water Capital Corp.	6.593%	10/15/37	1,108	1,609
American Water Capital Corp.	4.300%	12/1/42	1,075	1,290
American Water Capital Corp.	4.300%	9/1/45	1,150	1,382
American Water Capital Corp.	3.750%	9/1/47	1,426	1,597
American Water Capital Corp.	4.200%	9/1/48	1,925	2,313
American Water Capital Corp.	4.150%	6/1/49	545	644
American Water Capital Corp.	3.450%	5/1/50	1,620	1,739
American Water Capital Corp.	3.250%	6/1/51	1,300	1,358
Appalachian Power Co.	7.000%	4/1/38	1,543	2,232
Appalachian Power Co.	4.400%	5/15/44	678	789
Appalachian Power Co.	4.450%	6/1/45	718	841
4 Appalachian Power Co.	4.500%	3/1/49	1,150	1,396
4 Appalachian Power Co.	3.700%	5/1/50	1,600	1,737
Arizona Public Service Co.	5.050%	9/1/41	1,355	1,663
Arizona Public Service Co.	4.500%	4/1/42	1,150	1,346
Arizona Public Service Co.	4.350%	11/15/45	1,005	1,180
Arizona Public Service Co.	3.750%	5/15/46	1,260	1,379
Arizona Public Service Co.	4.200%	8/15/48	850	979
Arizona Public Service Co.	4.250%	3/1/49	945	1,104
Arizona Public Service Co.	3.500%	12/1/49	350	364
Arizona Public Service Co.	3.350%	5/15/50	200	205
Atmos Energy Corp.	5.500%	6/15/41	925	1,226
Atmos Energy Corp.	4.150%	1/15/43	975	1,129
Atmos Energy Corp.	4.125%	10/15/44	2,132	2,495
Atmos Energy Corp.	4.300%	10/1/48	550	673
Atmos Energy Corp.	4.125%	3/15/49	1,584	1,896
Atmos Energy Corp.	3.375%	9/15/49	1,515	1,623
Atmos Energy Corp.	2.850%	2/15/52	1,050	1,033
Avista Corp.	4.350%	6/1/48	825	1,021
Baltimore Gas & Electric Co.	6.350%	10/1/36	350	496
Baltimore Gas & Electric Co.	3.500%	8/15/46	1,068	1,166
4 Baltimore Gas & Electric Co.	3.750%	8/15/47	1,195	1,359
Baltimore Gas & Electric Co.	4.250%	9/15/48	675	820
Baltimore Gas & Electric Co.	3.200%	9/15/49	1,490	1,543
Baltimore Gas & Electric Co.	2.900%	6/15/50	291	290
Berkshire Hathaway Energy Co.	6.125%	4/1/36	3,501	4,778
Berkshire Hathaway Energy Co.	5.950%	5/15/37	1,749	2,358
Berkshire Hathaway Energy Co.	5.150%	11/15/43	2,058	2,650
Berkshire Hathaway Energy Co.	4.500%	2/1/45	2,031	2,466
Berkshire Hathaway Energy Co.	3.800%	7/15/48	1,516	1,692
Berkshire Hathaway Energy Co.	4.450%	1/15/49	3,043	3,776
Berkshire Hathaway Energy Co.	4.250%	10/15/50	1,752	2,139
Berkshire Hathaway Energy Co.	2.850%	5/15/51	1,950	1,875
Black Hills Corp.	4.350%	5/1/33	1,665	1,891
Black Hills Corp.	4.200%	9/15/46	1,045	1,189
4 CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	655	900
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	1,185	1,320
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	719	905
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	1,762	2,098
4 CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	1,736	2,162
4 CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	1,600	1,770
CenterPoint Energy Inc.	3.700%	9/1/49	700	764
CenterPoint Energy Resources Corp.	5.850%	1/15/41	969	1,322
CenterPoint Energy Resources Corp.	4.100%	9/1/47	625	722

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	4.973%	5/1/46	858	1,034
	5.950%	12/15/36	988	1,331
	4.875%	3/1/44	1,359	1,711
	5.900%	3/15/36	820	1,131
	6.450%	1/15/38	1,225	1,782
	3.800%	10/1/42	125	141
	4.600%	8/15/43	1,415	1,763
	4.700%	1/15/44	1,650	2,086
	3.700%	3/1/45	1,235	1,383
	3.650%	6/15/46	1,750	1,951
4	3.750%	8/15/47	1,098	1,247
	4.000%	3/1/48	1,797	2,115
	4.000%	3/1/49	1,175	1,397
4	3.200%	11/15/49	900	939
	3.000%	3/1/50	1,763	1,799
4	3.125%	3/15/51	1,825	1,898
4	2.750%	9/1/51	1,050	1,025
	4.300%	4/15/44	297	363
	4.000%	4/1/48	1,770	2,128
4	5.300%	3/1/35	1,070	1,325
4	5.850%	3/15/36	770	1,011
4	6.200%	6/15/36	1,245	1,707
4	6.750%	4/1/38	1,285	1,862
4	5.500%	12/1/39	1,800	2,322
	5.700%	6/15/40	1,680	2,220
4	4.200%	3/15/42	1,110	1,256
	3.950%	3/1/43	2,753	2,991
	4.450%	3/15/44	999	1,175
	4.500%	12/1/45	1,034	1,220
	3.850%	6/15/46	1,225	1,329
4	3.875%	6/15/47	782	859
4	4.650%	12/1/48	1,180	1,461
4	4.125%	5/15/49	2,375	2,733
4	3.950%	4/1/50	705	810
	3.200%	12/1/51	3,000	3,023
	4.625%	12/1/54	1,201	1,495
4	4.300%	12/1/56	1,025	1,221
4	4.000%	11/15/57	950	1,079
	4.500%	5/15/58	1,630	2,004
	3.700%	11/15/59	350	376
4	3.000%	12/1/60	750	702
	3.600%	6/15/61	1,455	1,545
	3.950%	5/15/43	1,200	1,378
	3.250%	8/15/46	1,122	1,198
	3.950%	7/15/47	937	1,106
	4.050%	5/15/48	1,869	2,240
	4.350%	4/15/49	991	1,250
	3.750%	2/15/50	1,385	1,596
	3.100%	8/15/50	750	784
	3.500%	8/1/51	1,245	1,403
	2.650%	8/15/52	600	586
	2.500%	5/1/60	1,100	971
	3.950%	6/15/49	600	685
	4.150%	5/15/45	1,543	1,808
4	6.300%	3/15/33	1,110	1,460

Long-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Dominion Energy Inc.	5.250%	8/1/33	1,000	1,229
4	Dominion Energy Inc.	5.950%	6/15/35	915	1,201
4	Dominion Energy Inc.	3.300%	4/15/41	1,450	1,504
4	Dominion Energy Inc.	4.900%	8/1/41	1,250	1,542
4	Dominion Energy Inc.	4.050%	9/15/42	1,450	1,633
	Dominion Energy Inc.	4.700%	12/1/44	570	706
4	Dominion Energy Inc.	4.600%	3/15/49	1,280	1,607
	Dominion Energy South Carolina Inc.	6.625%	2/1/32	1,047	1,424
	Dominion Energy South Carolina Inc.	5.300%	5/15/33	1,476	1,886
	Dominion Energy South Carolina Inc.	6.050%	1/15/38	1,250	1,760
	Dominion Energy South Carolina Inc.	5.450%	2/1/41	1,800	2,434
	Dominion Energy South Carolina Inc.	4.600%	6/15/43	100	122
	Dominion Energy South Carolina Inc.	5.100%	6/1/65	356	512
4	DTE Electric Co.	4.000%	4/1/43	1,010	1,186
	DTE Electric Co.	4.300%	7/1/44	735	893
	DTE Electric Co.	3.700%	3/15/45	1,250	1,393
	DTE Electric Co.	3.700%	6/1/46	1,575	1,778
	DTE Electric Co.	3.750%	8/15/47	1,217	1,384
4	DTE Electric Co.	4.050%	5/15/48	1,125	1,354
	DTE Electric Co.	3.950%	3/1/49	620	737
	DTE Electric Co.	2.950%	3/1/50	872	885
4	DTE Electric Co.	3.250%	4/1/51	1,175	1,268
	Duke Energy Carolinas LLC	6.450%	10/15/32	865	1,154
	Duke Energy Carolinas LLC	6.100%	6/1/37	2,147	2,924
	Duke Energy Carolinas LLC	6.000%	1/15/38	1,000	1,391
	Duke Energy Carolinas LLC	6.050%	4/15/38	1,260	1,746
	Duke Energy Carolinas LLC	5.300%	2/15/40	890	1,171
	Duke Energy Carolinas LLC	4.250%	12/15/41	1,225	1,442
	Duke Energy Carolinas LLC	4.000%	9/30/42	2,050	2,356
	Duke Energy Carolinas LLC	3.750%	6/1/45	375	419
	Duke Energy Carolinas LLC	3.875%	3/15/46	1,105	1,253
	Duke Energy Carolinas LLC	3.700%	12/1/47	1,250	1,395
	Duke Energy Carolinas LLC	3.950%	3/15/48	2,135	2,476
	Duke Energy Carolinas LLC	3.200%	8/15/49	1,700	1,767
	Duke Energy Carolinas LLC	3.450%	4/15/51	1,150	1,262
	Duke Energy Corp.	3.300%	6/15/41	50	51
	Duke Energy Corp.	3.750%	9/1/46	4,825	5,170
	Duke Energy Corp.	3.950%	8/15/47	1,377	1,517
	Duke Energy Corp.	4.200%	6/15/49	1,275	1,458
	Duke Energy Corp.	3.500%	6/15/51	1,490	1,549
	Duke Energy Florida LLC	6.350%	9/15/37	1,090	1,561
	Duke Energy Florida LLC	6.400%	6/15/38	1,469	2,120
	Duke Energy Florida LLC	5.650%	4/1/40	1,050	1,414
	Duke Energy Florida LLC	3.400%	10/1/46	1,661	1,747
	Duke Energy Florida LLC	4.200%	7/15/48	1,930	2,310
	Duke Energy Florida LLC	3.000%	12/15/51	950	966
	Duke Energy Indiana LLC	6.120%	10/15/35	906	1,207
	Duke Energy Indiana LLC	6.350%	8/15/38	1,950	2,744
4	Duke Energy Indiana LLC	4.900%	7/15/43	1,105	1,381
	Duke Energy Indiana LLC	3.750%	5/15/46	1,212	1,359
4	Duke Energy Indiana LLC	3.250%	10/1/49	1,636	1,693
	Duke Energy Indiana LLC	2.750%	4/1/50	325	307
	Duke Energy Ohio Inc.	3.700%	6/15/46	759	834
	Duke Energy Ohio Inc.	4.300%	2/1/49	1,325	1,596
	Duke Energy Progress LLC	6.300%	4/1/38	1,055	1,495

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Duke Energy Progress LLC	4.100%	5/15/42	1,875	2,175
Duke Energy Progress LLC	4.100%	3/15/43	1,300	1,506
Duke Energy Progress LLC	4.150%	12/1/44	1,469	1,729
Duke Energy Progress LLC	4.200%	8/15/45	1,364	1,632
Duke Energy Progress LLC	3.700%	10/15/46	1,225	1,372
Duke Energy Progress LLC	3.600%	9/15/47	1,140	1,262
Duke Energy Progress LLC	2.500%	8/15/50	400	372
Duke Energy Progress LLC	2.900%	8/15/51	1,375	1,378
El Paso Electric Co.	6.000%	5/15/35	878	1,150
El Paso Electric Co.	5.000%	12/1/44	1,324	1,613
Emera US Finance LP	4.750%	6/15/46	2,057	2,443
Entergy Arkansas LLC	4.200%	4/1/49	212	254
Entergy Arkansas LLC	2.650%	6/15/51	1,000	936
Entergy Arkansas LLC	3.350%	6/15/52	1,100	1,165
Entergy Corp.	3.750%	6/15/50	1,775	1,924
Entergy Louisiana LLC	4.000%	3/15/33	1,883	2,153
Entergy Louisiana LLC	4.950%	1/15/45	1,491	1,603
Entergy Louisiana LLC	4.200%	9/1/48	2,850	3,413
Entergy Louisiana LLC	4.200%	4/1/50	1,592	1,917
Entergy Louisiana LLC	2.900%	3/15/51	1,950	1,907
Entergy Mississippi LLC	3.850%	6/1/49	2,337	2,693
Entergy Texas Inc.	4.500%	3/30/39	550	646
Entergy Texas Inc.	3.550%	9/30/49	1,221	1,294
Essential Utilities Inc.	4.276%	5/1/49	1,300	1,550
Essential Utilities Inc.	3.351%	4/15/50	1,375	1,427
Energy Kansas Central Inc.	4.125%	3/1/42	868	1,007
Energy Kansas Central Inc.	4.100%	4/1/43	1,790	2,094
Energy Kansas Central Inc.	4.250%	12/1/45	787	940
Energy Kansas Central Inc.	3.450%	4/15/50	425	459
Energy Metro Inc.	5.300%	10/1/41	915	1,207
Energy Metro Inc.	4.200%	6/15/47	885	1,056
Energy Metro Inc.	4.200%	3/15/48	1,110	1,328
4 Energy Metro Inc.	4.125%	4/1/49	950	1,132
Exelon Corp.	5.625%	6/15/35	1,475	1,878
Exelon Corp.	5.100%	6/15/45	2,974	3,851
Exelon Corp.	4.450%	4/15/46	1,637	1,976
Exelon Corp.	4.700%	4/15/50	2,193	2,765
Exelon Generation Co. LLC	6.250%	10/1/39	565	711
Exelon Generation Co. LLC	5.600%	6/15/42	2,836	3,366
Florida Power & Light Co.	5.625%	4/1/34	1,049	1,407
Florida Power & Light Co.	4.950%	6/1/35	850	1,076
Florida Power & Light Co.	5.650%	2/1/37	843	1,132
Florida Power & Light Co.	5.950%	2/1/38	1,025	1,433
Florida Power & Light Co.	5.960%	4/1/39	955	1,365
Florida Power & Light Co.	5.690%	3/1/40	1,115	1,580
Florida Power & Light Co.	5.250%	2/1/41	1,760	2,337
Florida Power & Light Co.	4.050%	6/1/42	1,757	2,076
Florida Power & Light Co.	3.800%	12/15/42	1,215	1,402
Florida Power & Light Co.	4.050%	10/1/44	1,132	1,351
Florida Power & Light Co.	3.700%	12/1/47	1,640	1,882
Florida Power & Light Co.	3.950%	3/1/48	2,123	2,550
Florida Power & Light Co.	4.125%	6/1/48	1,400	1,723
Florida Power & Light Co.	3.150%	10/1/49	2,390	2,560
4 Georgia Power Co.	4.750%	9/1/40	1,270	1,500
Georgia Power Co.	4.300%	3/15/42	1,418	1,623

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Georgia Power Co.	4.300%	3/15/43	1,385	1,572
4	Georgia Power Co.	3.700%	1/30/50	1,600	1,709
4	Georgia Power Co.	3.250%	3/15/51	625	630
	Iberdrola International BV	6.750%	7/15/36	645	952
4	Idaho Power Co.	4.200%	3/1/48	107	133
4	Indiana Michigan Power Co.	4.550%	3/15/46	1,050	1,295
4	Indiana Michigan Power Co.	3.750%	7/1/47	825	914
	Indiana Michigan Power Co.	3.250%	5/1/51	1,250	1,299
	Interstate Power & Light Co.	6.250%	7/15/39	1,384	1,939
	Interstate Power & Light Co.	3.700%	9/15/46	650	733
	Interstate Power & Light Co.	3.100%	11/30/51	675	681
	ITC Holdings Corp.	5.300%	7/1/43	900	1,181
4	John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	990	1,202
	Kentucky Utilities Co.	5.125%	11/1/40	1,342	1,721
	Kentucky Utilities Co.	4.375%	10/1/45	1,395	1,662
	Kentucky Utilities Co.	3.300%	6/1/50	1,500	1,579
	Louisville Gas & Electric Co.	4.250%	4/1/49	755	923
	MidAmerican Energy Co.	4.800%	9/15/43	1,033	1,313
	MidAmerican Energy Co.	4.250%	5/1/46	1,207	1,475
	MidAmerican Energy Co.	3.950%	8/1/47	1,420	1,667
	MidAmerican Energy Co.	3.650%	8/1/48	1,474	1,664
	MidAmerican Energy Co.	4.250%	7/15/49	1,682	2,078
4	Mississippi Power Co.	4.250%	3/15/42	1,475	1,711
	National Grid USA	5.803%	4/1/35	1,000	1,242
4	National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	266	251
4	National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	1,260	1,851
	National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	825	937
	National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	1,250	1,564
	National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	1,413	1,763
4	Nevada Power Co.	6.650%	4/1/36	1,318	1,891
4	Nevada Power Co.	6.750%	7/1/37	1,085	1,576
4	Nevada Power Co.	3.125%	8/1/50	2,145	2,179
	NextEra Energy Capital Holdings Inc.	2.440%	1/15/32	2,000	2,005
	NextEra Energy Capital Holdings Inc.	3.000%	1/15/52	1,000	1,000
	NiSource Inc.	5.950%	6/15/41	766	1,060
	NiSource Inc.	5.250%	2/15/43	1,607	2,068
	NiSource Inc.	4.800%	2/15/44	1,885	2,307
	NiSource Inc.	5.650%	2/1/45	1,430	1,939
	NiSource Inc.	4.375%	5/15/47	2,500	2,975
	NiSource Inc.	3.950%	3/30/48	1,092	1,231
	Northern States Power Co.	6.250%	6/1/36	1,125	1,607
	Northern States Power Co.	6.200%	7/1/37	1,010	1,466
	Northern States Power Co.	5.350%	11/1/39	775	1,059
	Northern States Power Co.	4.125%	5/15/44	1,125	1,335
	Northern States Power Co.	4.000%	8/15/45	1,185	1,395
	Northern States Power Co.	3.600%	5/15/46	151	171
	Northern States Power Co.	3.600%	9/15/47	400	447
	Northern States Power Co.	2.900%	3/1/50	1,065	1,075
	Northern States Power Co.	2.600%	6/1/51	969	934
	Northern States Power Co.	3.200%	4/1/52	1,050	1,127
	NorthWestern Corp.	4.176%	11/15/44	1,000	1,173
	NSTAR Electric Co.	5.500%	3/15/40	777	1,062
	NSTAR Electric Co.	4.400%	3/1/44	1,010	1,235
	Oglethorpe Power Corp.	5.950%	11/1/39	1,385	1,849
	Oglethorpe Power Corp.	5.375%	11/1/40	2,226	2,844

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oglethorpe Power Corp.	5.050%	10/1/48	527	664
Oglethorpe Power Corp.	5.250%	9/1/50	440	566
Ohio Edison Co.	6.875%	7/15/36	400	572
Ohio Power Co.	4.150%	4/1/48	660	774
Ohio Power Co.	4.000%	6/1/49	1,725	1,986
4 Ohio Power Co.	2.900%	10/1/51	500	486
Oklahoma Gas & Electric Co.	4.150%	4/1/47	1,000	1,182
Oklahoma Gas & Electric Co.	3.850%	8/15/47	500	573
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	700	975
Oncor Electric Delivery Co. LLC	7.250%	1/15/33	940	1,368
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	623	987
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	400	531
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	970	1,202
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	658	882
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	1,525	1,738
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	1,225	1,422
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	1,425	1,733
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	1,245	1,448
4 Oncor Electric Delivery Co. LLC	3.100%	9/15/49	1,480	1,550
Oncor Electric Delivery Co. LLC	3.700%	5/15/50	925	1,065
5 Oncor Electric Delivery Co. LLC	2.700%	11/15/51	825	803
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	735	1,077
ONE Gas Inc.	4.658%	2/1/44	1,580	1,958
ONE Gas Inc.	4.500%	11/1/48	900	1,108
Pacific Gas & Electric Co.	4.500%	7/1/40	7,400	7,759
Pacific Gas & Electric Co.	3.300%	8/1/40	337	314
Pacific Gas & Electric Co.	4.200%	6/1/41	860	874
Pacific Gas & Electric Co.	4.750%	2/15/44	2,790	2,911
Pacific Gas & Electric Co.	4.300%	3/15/45	1,465	1,481
Pacific Gas & Electric Co.	3.950%	12/1/47	2,155	2,097
Pacific Gas & Electric Co.	4.950%	7/1/50	9,625	10,543
Pacific Gas & Electric Co.	3.500%	8/1/50	2,185	2,043
PacifiCorp	5.250%	6/15/35	1,504	1,890
PacifiCorp	6.100%	8/1/36	720	974
PacifiCorp	6.250%	10/15/37	1,813	2,521
PacifiCorp	6.350%	7/15/38	940	1,319
PacifiCorp	6.000%	1/15/39	1,312	1,800
PacifiCorp	4.100%	2/1/42	1,683	1,930
PacifiCorp	4.125%	1/15/49	1,820	2,102
PacifiCorp	4.150%	2/15/50	1,673	1,984
PacifiCorp	3.300%	3/15/51	1,350	1,412
PacifiCorp	2.900%	6/15/52	2,583	2,549
PECO Energy Co.	5.950%	10/1/36	1,140	1,587
PECO Energy Co.	4.150%	10/1/44	533	633
PECO Energy Co.	3.700%	9/15/47	425	481
PECO Energy Co.	3.900%	3/1/48	765	900
PECO Energy Co.	3.000%	9/15/49	600	609
PECO Energy Co.	3.050%	3/15/51	900	925
PECO Energy Co.	2.850%	9/15/51	975	973
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	550	662
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	713	757
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	925	953
Potomac Electric Power Co.	6.500%	11/15/37	1,370	1,990
Potomac Electric Power Co.	4.150%	3/15/43	1,120	1,316
PPL Electric Utilities Corp.	6.250%	5/15/39	665	955

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	PPL Electric Utilities Corp.	4.150%	10/1/45	1,080	1,293
	PPL Electric Utilities Corp.	3.950%	6/1/47	1,631	1,915
	PPL Electric Utilities Corp.	4.150%	6/15/48	1,882	2,283
	PPL Electric Utilities Corp.	3.000%	10/1/49	150	154
	Progress Energy Inc.	6.000%	12/1/39	575	792
4	Public Service Co. of Colorado	6.250%	9/1/37	961	1,403
	Public Service Co. of Colorado	6.500%	8/1/38	571	859
	Public Service Co. of Colorado	3.600%	9/15/42	1,030	1,137
	Public Service Co. of Colorado	4.300%	3/15/44	665	799
	Public Service Co. of Colorado	3.800%	6/15/47	870	987
	Public Service Co. of Colorado	4.100%	6/15/48	1,250	1,491
	Public Service Co. of Colorado	4.050%	9/15/49	992	1,186
4	Public Service Co. of Colorado	2.700%	1/15/51	1,265	1,233
	Public Service Co. of New Hampshire	3.600%	7/1/49	1,690	1,913
4	Public Service Electric & Gas Co.	5.800%	5/1/37	723	982
4	Public Service Electric & Gas Co.	5.500%	3/1/40	150	202
4	Public Service Electric & Gas Co.	3.950%	5/1/42	1,685	1,954
4	Public Service Electric & Gas Co.	3.650%	9/1/42	920	1,029
4	Public Service Electric & Gas Co.	3.800%	3/1/46	1,517	1,757
4	Public Service Electric & Gas Co.	3.600%	12/1/47	1,185	1,332
4	Public Service Electric & Gas Co.	4.050%	5/1/48	1,000	1,197
4	Public Service Electric & Gas Co.	3.850%	5/1/49	875	1,025
4	Public Service Electric & Gas Co.	3.200%	8/1/49	895	949
4	Public Service Electric & Gas Co.	2.700%	5/1/50	1,275	1,237
4	Public Service Electric & Gas Co.	2.050%	8/1/50	855	728
	Puget Sound Energy Inc.	6.274%	3/15/37	495	683
	Puget Sound Energy Inc.	5.757%	10/1/39	800	1,082
	Puget Sound Energy Inc.	5.795%	3/15/40	900	1,235
	Puget Sound Energy Inc.	5.638%	4/15/41	1,015	1,357
	Puget Sound Energy Inc.	4.300%	5/20/45	774	925
	Puget Sound Energy Inc.	4.223%	6/15/48	996	1,191
	Puget Sound Energy Inc.	3.250%	9/15/49	1,185	1,245
	San Diego Gas & Electric Co.	6.000%	6/1/39	660	929
	San Diego Gas & Electric Co.	4.500%	8/15/40	938	1,139
4	San Diego Gas & Electric Co.	3.750%	6/1/47	1,445	1,609
	San Diego Gas & Electric Co.	4.150%	5/15/48	1,100	1,314
4	San Diego Gas & Electric Co.	4.100%	6/15/49	150	177
4	San Diego Gas & Electric Co.	3.320%	4/15/50	1,325	1,403
	Sempra Energy	3.800%	2/1/38	1,547	1,702
	Sempra Energy	6.000%	10/15/39	2,035	2,803
	Sempra Energy	4.000%	2/1/48	1,167	1,305
	Southern California Edison Co.	6.000%	1/15/34	1,060	1,372
4	Southern California Edison Co.	5.750%	4/1/35	1,070	1,366
4	Southern California Edison Co.	5.350%	7/15/35	1,095	1,357
	Southern California Edison Co.	5.625%	2/1/36	1,040	1,304
4	Southern California Edison Co.	5.550%	1/15/37	690	858
4	Southern California Edison Co.	5.950%	2/1/38	1,175	1,524
	Southern California Edison Co.	6.050%	3/15/39	940	1,237
	Southern California Edison Co.	5.500%	3/15/40	905	1,137
	Southern California Edison Co.	4.500%	9/1/40	1,605	1,827
	Southern California Edison Co.	4.050%	3/15/42	1,380	1,494
4	Southern California Edison Co.	3.900%	3/15/43	1,957	2,084
	Southern California Edison Co.	4.650%	10/1/43	2,140	2,517
4	Southern California Edison Co.	3.600%	2/1/45	865	882
	Southern California Edison Co.	4.000%	4/1/47	1,545	1,706

Long-Term Bond Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Southern California Edison Co.	4.125%	3/1/48	3,265	3,669
4	Southern California Edison Co.	4.875%	3/1/49	1,750	2,147
	Southern California Edison Co.	3.650%	2/1/50	2,375	2,538
4	Southern California Edison Co.	2.950%	2/1/51	1,235	1,185
4	Southern California Edison Co.	3.650%	6/1/51	1,100	1,193
	Southern California Gas Co.	5.125%	11/15/40	400	518
	Southern California Gas Co.	3.750%	9/15/42	725	810
4	Southern California Gas Co.	4.125%	6/1/48	875	1,051
4	Southern California Gas Co.	4.300%	1/15/49	1,175	1,456
4	Southern California Gas Co.	3.950%	2/15/50	1,349	1,597
	Southern Co.	4.250%	7/1/36	1,675	1,893
	Southern Co.	4.400%	7/1/46	2,685	3,171
	Southern Co. Gas Capital Corp.	5.875%	3/15/41	1,552	2,126
	Southern Co. Gas Capital Corp.	4.400%	6/1/43	1,330	1,523
	Southern Co. Gas Capital Corp.	3.950%	10/1/46	1,075	1,189
	Southern Co. Gas Capital Corp.	4.400%	5/30/47	1,900	2,212
	Southern Power Co.	5.150%	9/15/41	1,045	1,283
	Southern Power Co.	5.250%	7/15/43	1,055	1,325
4	Southern Power Co.	4.950%	12/15/46	1,400	1,715
	Southwest Gas Corp.	3.800%	9/29/46	675	731
	Southwest Gas Corp.	4.150%	6/1/49	875	995
	Southwestern Electric Power Co.	6.200%	3/15/40	860	1,204
4	Southwestern Electric Power Co.	3.900%	4/1/45	1,090	1,190
4	Southwestern Electric Power Co.	3.850%	2/1/48	605	654
	Southwestern Electric Power Co.	3.250%	11/1/51	2,000	1,993
	Southwestern Public Service Co.	4.500%	8/15/41	1,246	1,509
	Southwestern Public Service Co.	3.400%	8/15/46	1,200	1,288
	Southwestern Public Service Co.	3.700%	8/15/47	1,440	1,610
4	Southwestern Public Service Co.	4.400%	11/15/48	1,000	1,239
4	Southwestern Public Service Co.	3.150%	5/1/50	906	947
	Tampa Electric Co.	4.100%	6/15/42	725	834
	Tampa Electric Co.	4.350%	5/15/44	685	820
	Tampa Electric Co.	4.300%	6/15/48	1,050	1,290
	Tampa Electric Co.	4.450%	6/15/49	575	730
	Tampa Electric Co.	3.625%	6/15/50	900	1,016
	Tampa Electric Co.	3.450%	3/15/51	1,000	1,099
	Toledo Edison Co.	6.150%	5/15/37	700	966
	Tucson Electric Power Co.	4.850%	12/1/48	865	1,120
	Tucson Electric Power Co.	4.000%	6/15/50	600	699
	Union Electric Co.	2.150%	3/15/32	1,275	1,257
	Union Electric Co.	5.300%	8/1/37	775	990
	Union Electric Co.	8.450%	3/15/39	665	1,105
	Union Electric Co.	3.900%	9/15/42	1,225	1,391
	Union Electric Co.	3.650%	4/15/45	1,312	1,463
	Union Electric Co.	4.000%	4/1/48	700	828
	Union Electric Co.	3.250%	10/1/49	575	612
	Union Electric Co.	2.625%	3/15/51	1,092	1,046
	Veolia Environnement SA	6.750%	6/1/38	522	784
4	Virginia Electric & Power Co.	6.000%	1/15/36	935	1,276
4	Virginia Electric & Power Co.	6.000%	5/15/37	1,808	2,482
	Virginia Electric & Power Co.	6.350%	11/30/37	1,756	2,514
	Virginia Electric & Power Co.	4.000%	1/15/43	1,950	2,247
4	Virginia Electric & Power Co.	4.650%	8/15/43	3,072	3,814
4	Virginia Electric & Power Co.	4.200%	5/15/45	1,303	1,552
4	Virginia Electric & Power Co.	4.000%	11/15/46	1,980	2,304

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Virginia Electric & Power Co.	3.800%	9/15/47	1,978	2,241
	Virginia Electric & Power Co.	4.600%	12/1/48	900	1,153
	Virginia Electric & Power Co.	3.300%	12/1/49	1,203	1,289
	Virginia Electric & Power Co.	2.450%	12/15/50	1,640	1,509
	Virginia Electric & Power Co.	2.950%	11/15/51	1,100	1,114
4	Washington Gas Light Co.	3.796%	9/15/46	1,100	1,254
4	Washington Gas Light Co.	3.650%	9/15/49	850	954
	Wisconsin Electric Power Co.	5.625%	5/15/33	605	777
	Wisconsin Electric Power Co.	5.700%	12/1/36	725	964
	Wisconsin Electric Power Co.	4.300%	10/15/48	1,050	1,286
	Wisconsin Power & Light Co.	6.375%	8/15/37	890	1,248
	Wisconsin Power & Light Co.	3.650%	4/1/50	500	569
	Wisconsin Public Service Corp.	3.671%	12/1/42	415	463
	Wisconsin Public Service Corp.	4.752%	11/1/44	1,689	2,160
	Wisconsin Public Service Corp.	2.850%	12/1/51	1,000	988
	Xcel Energy Inc.	2.350%	11/15/31	675	674
	Xcel Energy Inc.	6.500%	7/1/36	766	1,078
	Xcel Energy Inc.	3.500%	12/1/49	1,250	1,342
				699,941	
Total Corporate Bonds (Cost \$5,534,605)					5,923,991
Sovereign Bonds (3.1%)					
4	Asian Development Bank	0.750%	10/8/30	295	276
4	Asian Development Bank	1.500%	3/4/31	107	106
	Equinor ASA	3.625%	4/6/40	2,506	2,784
	Equinor ASA	5.100%	8/17/40	1,152	1,510
	Equinor ASA	4.250%	11/23/41	2,260	2,724
	Equinor ASA	3.950%	5/15/43	1,372	1,600
	Equinor ASA	4.800%	11/8/43	1,815	2,353
	Equinor ASA	3.250%	11/18/49	2,865	3,046
	Equinor ASA	3.700%	4/6/50	3,516	4,035
	European Investment Bank	4.875%	2/15/36	2,270	3,135
	Export-Import Bank of Korea	2.500%	6/29/41	1,115	1,132
4	Inter-American Development Bank	3.875%	10/28/41	1,515	1,939
	Inter-American Development Bank	3.200%	8/7/42	650	757
	Inter-American Development Bank	4.375%	1/24/44	1,053	1,464
4	International Bank for Reconstruction & Development	4.750%	2/15/35	690	917
6	KFW	0.750%	9/30/30	2,375	2,220
6	KFW	0.000%	4/18/36	1,600	1,236
6	KFW	0.000%	6/29/37	2,509	1,897
4	Oriental Republic of Uruguay	7.625%	3/21/36	2,125	3,207
4	Oriental Republic of Uruguay	4.125%	11/20/45	1,325	1,570
4	Oriental Republic of Uruguay	5.100%	6/18/50	8,888	11,783
4	Oriental Republic of Uruguay	4.975%	4/20/55	5,752	7,549
	Province of British Columbia	7.250%	9/1/36	840	1,347
4	Republic of Chile	2.550%	1/27/32	3,125	3,115
4	Republic of Chile	2.550%	7/27/33	4,506	4,385
4	Republic of Chile	3.100%	5/7/41	5,800	5,684
	Republic of Chile	3.625%	10/30/42	2,245	2,375
	Republic of Chile	3.860%	6/21/47	1,369	1,518
4	Republic of Chile	3.500%	1/25/50	5,060	5,260
4	Republic of Chile	3.100%	1/22/61	5,275	4,905
4	Republic of Chile	3.250%	9/21/71	1,875	1,734
	Republic of Hungary	7.625%	3/29/41	3,027	4,953
	Republic of Indonesia	2.850%	2/14/30	400	417

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of Indonesia	4.350%	1/11/48	6,075	6,989
Republic of Indonesia	5.350%	2/11/49	2,999	3,939
Republic of Indonesia	3.700%	10/30/49	2,925	3,099
Republic of Indonesia	3.500%	2/14/50	2,895	3,002
Republic of Indonesia	4.200%	10/15/50	5,015	5,750
Republic of Indonesia	3.050%	3/12/51	1,137	1,124
4 Republic of Indonesia	3.200%	9/23/61	200	193
Republic of Indonesia	4.450%	4/15/70	1,405	1,665
Republic of Italy	5.375%	6/15/33	3,004	3,718
Republic of Italy	4.000%	10/17/49	4,013	4,424
Republic of Italy	3.875%	5/6/51	6,630	7,094
Republic of Korea	4.125%	6/10/44	2,158	2,817
Republic of Korea	3.875%	9/20/48	1,424	1,846
4 Republic of Panama	2.252%	9/29/32	4,074	3,874
4 Republic of Panama	6.700%	1/26/36	2,831	3,791
4 Republic of Panama	4.500%	5/15/47	4,360	4,817
4 Republic of Panama	4.500%	4/16/50	5,807	6,401
4 Republic of Panama	4.300%	4/29/53	4,210	4,531
4 Republic of Panama	4.500%	4/1/56	5,725	6,306
4 Republic of Panama	3.870%	7/23/60	6,655	6,656
4 Republic of Peru	1.862%	12/1/32	1,229	1,122
Republic of Peru	8.750%	11/21/33	5,925	9,215
4 Republic of Peru	3.000%	1/15/34	5,130	5,118
4 Republic of Peru	6.550%	3/14/37	2,567	3,498
4 Republic of Peru	3.300%	3/11/41	1,980	1,986
Republic of Peru	5.625%	11/18/50	5,666	7,967
4 Republic of Peru	3.550%	3/10/51	2,360	2,458
4 Republic of Peru	2.780%	12/1/60	4,165	3,662
4 Republic of Peru	3.600%	1/15/72	3,550	3,469
4 Republic of Peru	3.230%	7/28/21	2,050	1,767
Republic of the Philippines	1.950%	1/6/32	1,575	1,548
Republic of the Philippines	6.375%	1/15/32	3,710	4,965
Republic of the Philippines	6.375%	10/23/34	3,323	4,622
Republic of the Philippines	5.000%	1/13/37	3,845	4,783
Republic of the Philippines	3.950%	1/20/40	5,527	6,188
Republic of the Philippines	3.700%	3/1/41	1,402	1,533
Republic of the Philippines	3.700%	2/2/42	4,215	4,609
Republic of the Philippines	2.950%	5/5/45	3,799	3,754
Republic of the Philippines	2.650%	12/10/45	3,240	3,076
Republic of the Philippines	3.200%	7/6/46	4,515	4,603
State of Israel	4.500%	1/30/43	3,958	5,070
State of Israel	4.125%	1/17/48	2,595	3,186
State of Israel	3.375%	1/15/50	4,052	4,389
State of Israel	3.875%	7/3/50	5,030	5,885
State of Israel	4.500%	4/3/20	2,193	2,807
4 United Mexican States	4.750%	4/27/32	3,635	4,111
4 United Mexican States	7.500%	4/8/33	2,807	3,921
4 United Mexican States	6.750%	9/27/34	3,947	5,257
United Mexican States	6.050%	1/11/40	6,399	7,963
4 United Mexican States	4.280%	8/14/41	7,630	7,921
4 United Mexican States	4.750%	3/8/44	9,156	9,976
United Mexican States	5.550%	1/21/45	5,445	6,520
United Mexican States	4.600%	1/23/46	5,976	6,392
United Mexican States	4.350%	1/15/47	3,428	3,558
United Mexican States	4.600%	2/10/48	5,437	5,801

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ United Mexican States	4.500%	1/31/50	5,710	6,062
⁴ United Mexican States	5.000%	4/27/51	3,740	4,263
⁴ United Mexican States	3.771%	5/24/61	9,307	8,573
⁴ United Mexican States	5.750%	10/12/10	5,560	6,407
Total Sovereign Bonds (Cost \$354,893)				362,974
Taxable Municipal Bonds (3.0%)				
Alabama Federal AID Highway Finance Authority Special Obligation Revenue	2.650%	9/1/37	750	758
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	675	1,111
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	755	1,126
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	645	1,066
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	5.939%	2/15/47	770	1,168
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	1,545	2,927
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	1,095	1,637
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	2,285	3,652
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	1,680	2,939
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	1,690	2,980
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	1,150	1,153
Broward County FL Airport System Revenue	3.477%	10/1/43	1,120	1,149
California GO	4.500%	4/1/33	1,425	1,653
California GO	7.500%	4/1/34	4,385	6,710
California GO	4.600%	4/1/38	1,350	1,554
California GO	7.550%	4/1/39	6,645	11,090
California GO	7.300%	10/1/39	3,905	6,126
California GO	7.350%	11/1/39	1,650	2,604
California GO	7.625%	3/1/40	2,665	4,414
California GO	7.600%	11/1/40	4,610	7,947
California State University Systemwide Revenue	3.899%	11/1/47	1,000	1,151
California State University Systemwide Revenue	2.897%	11/1/51	650	654
California State University Systemwide Revenue	2.975%	11/1/51	1,410	1,438
California State University Systemwide Revenue	2.719%	11/1/52	725	731
California State University Systemwide Revenue	2.939%	11/1/52	725	727
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	800	1,098
Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	500	544
Chicago IL GO	7.045%	1/1/29	690	792
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	1,645	2,266
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	950	1,430
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	300	395
Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	1,040	1,424
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	5,000	7,042
Clark County NV Airport System Revenue	6.820%	7/1/45	1,025	1,609
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	1,000	1,133
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	975	1,119

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	2.991 %	6/1/42	1,070	1,096
	5.850 %	3/15/32	1,500	1,949
	6.229 %	11/15/34	925	1,257
	5.621 %	8/15/44	850	1,193
	5.999 %	12/1/44	1,045	1,554
	5.022 %	12/1/48	990	1,386
	7.088 %	1/1/42	1,065	1,503
7	6.450 %	2/15/35	1,495	1,600
	2.994 %	11/1/38	955	997
	3.144 %	11/1/45	1,375	1,455
	2.843 %	11/1/46	625	628
	5.591 %	12/1/34	1,000	1,257
	4.814 %	10/1/14	850	1,277
	5.874 %	6/1/40	850	1,216
	4.094 %	1/15/49	1,690	1,817
	6.637 %	4/1/57	2,489	3,789
	6.655 %	4/1/57	2,803	4,336
	7.055 %	4/1/57	531	788
	2.257 %	11/1/35	500	499
	3.487 %	6/1/36	500	506
	3.115 %	6/1/38	1,000	1,009
	3.714 %	6/1/41	750	751
	3.293 %	6/1/42	800	814
	3.000 %	6/1/46	1,100	1,127
	4.214 %	6/1/50	1,450	1,450
	5.184 %	10/1/42	875	1,170
	3.236 %	10/1/52	2,500	2,529
	3.056 %	7/1/39	575	607
	6.290 %	3/1/32	755	952
	3.961 %	3/1/47	1,135	1,370
	2.861 %	9/1/46	400	405
	5.100 %	6/1/33	18,235	21,078
	6.630 %	2/1/35	1,570	1,918
	6.184 %	1/1/34	1,215	1,657
	4.532 %	1/1/35	1,050	1,271
	2.833 %	1/1/38	700	722
	4.596 %	9/1/35	775	944
	4.927 %	4/15/45	800	1,042
8	2.774 %	5/1/51	800	794
	2.106 %	8/1/32	1,000	980

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Los Angeles CA Community College District GO	6.750%	8/1/49	1,440	2,475
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	975	1,377
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	1,575	2,555
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	925	1,571
Los Angeles CA Unified School District GO	5.750%	7/1/34	2,430	3,163
Los Angeles CA Unified School District GO	6.758%	7/1/34	2,790	3,886
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	1,025	1,351
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	700	1,156
Louisville & Jefferson County KY Metropolitan Sewer District Sewer & Drainage System Revenue	6.250%	5/15/43	895	1,313
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	775	806
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	775	808
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	850	1,210
Massachusetts GO	2.663%	9/1/39	994	1,013
Massachusetts GO	5.456%	12/1/39	1,860	2,536
Massachusetts GO	2.813%	9/1/43	1,345	1,383
Massachusetts GO	2.900%	9/1/49	580	605
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	1,005	1,389
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	960	1,005
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	865	1,186
Massachusetts Water Resources Authority Revenue	2.823%	8/1/41	600	606
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	1,000	1,450
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	905	1,594
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	1,605	1,760
Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	1,005	1,058
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	950	1,016
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	1,170	1,274
Michigan Strategic Fund Limited Obligation Revenue	3.225%	9/1/47	700	705
Mississippi GO	5.245%	11/1/34	700	885
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	1,000	1,110
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	850	1,041
New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.081%	6/15/39	1,050	1,164
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	1,205	1,772
New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.131%	6/15/42	920	1,030
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	2,464	3,966
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	4,785	7,507
New York City NY GO	5.517%	10/1/37	775	1,032
New York City NY GO	6.271%	12/1/37	750	1,065
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	975	1,428

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	730	1,075
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	800	1,202
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	980	1,478
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	935	1,350
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	1,010	1,542
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	625	784
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	1,000	1,315
New York City NY Transitional Finance Authority Future Tax Revenue	5.572%	11/1/38	1,150	1,494
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	815	1,055
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	40	57
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	40	57
New York Metropolitan Transportation Authority Revenue (Climate Bond Certified)	5.175%	11/15/49	2,425	3,320
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	1,790	2,866
New York State Dormitory Authority Revenue	3.142%	7/1/43	370	382
New York State Dormitory Authority Revenue (Personal Income Tax)	2.202%	3/15/34	1,000	986
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	1,830	2,362
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	770	1,035
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	1,300	1,371
New York State Thruway Authority General Revenue	2.900%	1/1/35	635	663
New York State Thruway Authority General Revenue	3.500%	1/1/42	1,100	1,145
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	1,275	1,401
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	1,675	2,064
North Texas Tollway Authority System Revenue	3.011%	1/1/43	250	256
North Texas Tollway Authority System Revenue	6.718%	1/1/49	1,985	3,354
Ohio State University General Receipts Revenue	4.910%	6/1/40	1,425	1,941
Ohio State University General Receipts Revenue	3.798%	12/1/46	650	783
Ohio State University General Receipts Revenue	4.800%	6/1/11	1,072	1,621
Ohio Turnpike Commission Revenue	3.216%	2/15/48	975	994
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	1,125	1,327
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	780	1,063
8 Oregon GO	3.424%	3/1/60	750	780
Pennsylvania State University	2.790%	9/1/43	750	757
Pennsylvania State University	2.840%	9/1/50	780	776
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	920	1,307
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	625	630
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	1,475	2,065

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	1,665	2,331
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	1,000	1,360
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	875	958
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	675	822
Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	1,500	1,492
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	1,720	2,384
Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	900	893
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	4,870	6,455
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	1,350	1,852
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	635	667
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	710	1,092
Rutgers State University New Jersey Revenue	5.665%	5/1/40	660	891
Rutgers State University New Jersey Revenue	3.270%	5/1/43	400	423
Rutgers State University New Jersey Revenue	3.915%	5/1/19	705	837
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	1,190	1,291
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	1,125	1,263
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	650	828
Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	1,120	1,468
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	850	1,199
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	550	787
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	1,225	1,498
San Antonio TX Electric & Gas Systems Revenue	2.905%	2/1/48	675	679
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	1,065	1,601
San Diego County CA Water Authority Revenue	6.138%	5/1/49	1,175	1,767
San Francisco CA City & County Public Utilities Commission Water Revenue	2.825%	11/1/41	715	700
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	915	1,503
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	1,350	1,418
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	1,500	1,797
South Carolina Public Service Authority Revenue	6.454%	1/1/50	800	1,268
Texas GO	5.517%	4/1/39	2,565	3,609
Texas GO	3.211%	4/1/44	1,300	1,357
Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	2,150	2,405
Texas Transportation Commission GO	2.562%	4/1/42	660	654
Texas Transportation Commission GO	2.472%	10/1/44	1,500	1,467
Texas Transportation Commission Revenue	4.681%	4/1/40	950	1,228
Texas Transportation Commission State Highway Revenue	4.000%	10/1/33	685	819
9 Tucson City AZ COP	2.856%	7/1/47	725	725
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	1,075	1,663
University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	900	1,386
University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	1,625	1,672
University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	2,010	2,163
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	565	624
University of California Revenue	5.770%	5/15/43	980	1,367
University of California Revenue	5.946%	5/15/45	1,275	1,804

Long-Term Bond Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Revenue	3.071%	5/15/51	1,000	1,008
University of California Revenue	4.858%	5/15/12	1,865	2,743
University of California Revenue	4.767%	5/15/15	1,200	1,717
University of Michigan	2.437%	4/1/40	950	950
University of Michigan	2.562%	4/1/50	500	502
University of Nebraska Student Fee Revenue	3.037%	10/1/49	775	837
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education	3.555%	9/15/19	925	1,050
University of Texas Financing System Revenue	4.794%	8/15/46	1,075	1,453
University of Texas Financing System Revenue	3.354%	8/15/47	800	931
University of Texas Financing System Revenue	2.439%	8/15/49	625	618
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	690	793
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	1,000	1,037
University of Virginia Revenue	2.256%	9/1/50	1,675	1,585
University of Virginia Revenue	4.179%	9/1/17	975	1,355
Washington GO	5.140%	8/1/40	885	1,211
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	875	968
Total Taxable Municipal Bonds (Cost \$282,500)				352,144

Shares

Temporary Cash Investments (0.0%)

Money Market Fund (0.0%)

¹⁰ Vanguard Market Liquidity Fund
(Cost \$1,419)

0.090% 14,190 1,419

Total Investments (99.3%) (Cost \$10,796,250)

11,571,232

Other Assets and Liabilities—Net (0.7%)

83,936

Net Assets (100%)

11,655,168

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 Securities with a value of \$331,000 have been segregated as initial margin for open futures contracts.

2 U.S. government-guaranteed.

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 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.

5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2021, the aggregate value was \$112,985,000, representing 1.0% of net assets.

6 Guaranteed by the Federal Republic of Germany.

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

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

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

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

COP—Certificate of Participation.

GO—General Obligation Bond.

Long-Term Bond Index Fund

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
Long U.S. Treasury Bond	March 2022	214	34,334	302
Short Futures Contracts				
Ultra Long U.S. Treasury Bond	March 2022	(60)	(11,828)	56
				358

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

Statement of Assets and Liabilities

As of December 31, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$10,794,831)	11,569,813
Affiliated Issuers (Cost \$1,419)	1,419
Total Investments in Securities	11,571,232
Investment in Vanguard	382
Cash	8
Receivables for Investment Securities Sold	31,922
Receivables for Accrued Income	90,933
Receivables for Capital Shares Issued	62,614
Other Assets	9
Total Assets	11,757,100
Liabilities	
Payables for Investment Securities Purchased	97,170
Payables for Capital Shares Redeemed	3,517
Payables for Distributions	1,015
Payables to Vanguard	220
Variation Margin Payable—Futures Contracts	10
Total Liabilities	101,932
Net Assets	11,655,168

Long-Term Bond Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2021, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	10,888,828
Total Distributable Earnings (Loss)	766,340
Net Assets	11,655,168

ETF Shares—Net Assets

Applicable to 60,800,000 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	6,271,059
Net Asset Value Per Share—ETF Shares	\$103.14

Admiral Shares—Net Assets

Applicable to 180,654,354 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	2,830,502
Net Asset Value Per Share—Admiral Shares	\$15.67

Institutional Shares—Net Assets

Applicable to 95,808,404 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,501,127
Net Asset Value Per Share—Institutional Shares	\$15.67

Institutional Plus Shares—Net Assets

Applicable to 67,175,375 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,052,480
Net Asset Value Per Share—Institutional Plus Shares	\$15.67

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

Statement of Operations

Year Ended
December 31, 2021

(\$'000)

Investment Income	
Income	
Interest ¹	329,095
Total Income	329,095
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	257
Management and Administrative—ETF Shares	1,460
Management and Administrative—Admiral Shares	1,787
Management and Administrative—Institutional Shares	664
Management and Administrative—Institutional Plus Shares	409
Marketing and Distribution—ETF Shares	262
Marketing and Distribution—Admiral Shares	93
Marketing and Distribution—Institutional Shares	39
Marketing and Distribution—Institutional Plus Shares	12
Custodian Fees	55
Auditing Fees	41
Shareholders' Reports—ETF Shares	319
Shareholders' Reports—Admiral Shares	71
Shareholders' Reports—Institutional Shares	1
Shareholders' Reports—Institutional Plus Shares	1
Trustees' Fees and Expenses	4
Total Expenses	5,475
Net Investment Income	323,620
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	302,158
Futures Contracts	(118)
Realized Net Gain (Loss)	302,040
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	(963,815)
Futures Contracts	358
Change in Unrealized Appreciation (Depreciation)	(963,457)
Net Increase (Decrease) in Net Assets Resulting from Operations	(337,797)

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 \$17,000, (\$4,000), \$1,000, and less than \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$268,741,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2021	2020
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	323,620	367,104
Realized Net Gain (Loss)	302,040	990,501
Change in Unrealized Appreciation (Depreciation)	(963,457)	443,298
Net Increase (Decrease) in Net Assets Resulting from Operations	(337,797)	1,800,903
Distributions		
ETF Shares	(191,864)	(314,576)
Admiral Shares	(97,956)	(186,444)
Institutional Shares	(50,563)	(102,522)
Institutional Plus Shares	(39,219)	(106,222)
Total Distributions	(379,602)	(709,764)
Capital Share Transactions		
ETF Shares	797,570	1,120,959
Admiral Shares	(240,144)	(11,067)
Institutional Shares	(51,596)	(650,296)
Institutional Plus Shares	(218,150)	(1,877,785)
Net Increase (Decrease) from Capital Share Transactions	287,680	(1,418,189)
Total Increase (Decrease)	(429,719)	(327,050)
Net Assets		
Beginning of Period	12,084,887	12,411,937
End of Period	11,655,168	12,084,887

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

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$109.58	\$99.92	\$87.08	\$94.91	\$88.86
Investment Operations					
Net Investment Income ¹	2.966	3.242	3.445	3.461	3.487
Net Realized and Unrealized Gain (Loss) on Investments	(5.939) ²	12.817	12.976	(7.728)	6.019
Total from Investment Operations	(2.973)	16.059	16.421	(4.267)	9.506
Distributions					
Dividends from Net Investment Income	(2.955)	(3.236)	(3.409)	(3.420)	(3.456)
Distributions from Realized Capital Gains	(.512)	(3.163)	(.172)	(.143)	—
Total Distributions	(3.467)	(6.399)	(3.581)	(3.563)	(3.456)
Net Asset Value, End of Period	\$103.14	\$109.58	\$99.92	\$87.08	\$94.91
Total Return	-2.63%	16.24%	19.09%	-4.46%	10.89%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$6,271	\$5,808	\$4,357	\$2,708	\$2,392
Ratio of Total Expenses to Average Net Assets	0.04%	0.05%	0.05%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.88%	2.96%	3.58%	3.93%	3.79%
Portfolio Turnover Rate ³	30%	48%	33%	38%	41%

1 Calculated based on average shares outstanding.

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

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.

Financial Highlights

Admiral Shares

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

Ratios/Supplemental Data

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

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 Annualized.

5 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.

6 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,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$16.65	\$15.18	\$13.23	\$14.42	\$13.51
Investment Operations					
Net Investment Income ¹	.449	.494	.525	.529	.533
Net Realized and Unrealized Gain (Loss) on Investments	(.902)	1.949	1.975	(1.169)	.910
Total from Investment Operations	(.453)	2.443	2.500	(.640)	1.443
Distributions					
Dividends from Net Investment Income	(.449)	(.493)	(.524)	(.528)	(.533)
Distributions from Realized Capital Gains	(.078)	(.480)	(.026)	(.022)	—
Total Distributions	(.527)	(.973)	(.550)	(.550)	(.533)
Net Asset Value, End of Period	\$15.67	\$16.65	\$15.18	\$13.23	\$14.42
Total Return	-2.64%²	16.25%²	19.12%²	-4.41%	10.87%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,501	\$1,649	\$2,097	\$2,706	\$2,552
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.88%	2.98%	3.64%	3.95%	3.81%
Portfolio Turnover Rate ³	30%	48%	33%	38%	41%

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

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$16.65	\$15.18	\$13.23	\$14.42	\$13.51
Investment Operations					
Net Investment Income ¹	.452	.498	.526	.530	.535
Net Realized and Unrealized Gain (Loss) on Investments	(.903)	1.947	1.975	(1.168)	.910
Total from Investment Operations	(.451)	2.445	2.501	(.638)	1.445
Distributions					
Dividends from Net Investment Income	(.451)	(.495)	(.525)	(.530)	(.535)
Distributions from Realized Capital Gains	(.078)	(.480)	(.026)	(.022)	—
Total Distributions	(.529)	(.975)	(.551)	(.552)	(.535)
Net Asset Value, End of Period	\$15.67	\$16.65	\$15.18	\$13.23	\$14.42
Total Return	-2.63%²	16.26%²	19.14%²	-4.40%	10.88%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,052	\$1,362	\$2,960	\$2,972	\$3,315
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	2.90%	3.02%	3.63%	3.96%	3.82%
Portfolio Turnover Rate ³	30%	48%	33%	38%	41%

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

Notes to Financial Statements

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

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

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

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, 2021, 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 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, 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; these fees 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 a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative 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, 2021, 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, 2021, the fund had contributed to Vanguard capital in the amount of \$382,000, representing less than 0.01% of the fund's net assets and 0.15% 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, 2021, 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	—	4,930,704	—	4,930,704
Corporate Bonds	—	5,923,991	—	5,923,991
Sovereign Bonds	—	362,974	—	362,974
Taxable Municipal Bonds	—	352,144	—	352,144
Temporary Cash Investments	1,419	—	—	1,419
Total	1,419	11,569,813	—	11,571,232

Derivative Financial Instruments

Assets				
Futures Contracts ¹	358	—	—	358

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 in-kind redemptions and distributions in connection with fund share redemptions were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	267,222
Total Distributable Earnings (Loss)	(267,222)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales and the recognition of unrealized gains or losses from certain derivative contracts. 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	—
Undistributed Long-Term Gains	10,926
Capital Loss Carryforwards	—
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	755,414

Long-Term Bond Index Fund

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2021 Amount (\$000)	2020 Amount (\$000)
Ordinary Income*	323,739	432,702
Long-Term Capital Gains	55,863	277,062
Total	379,602	709,764

* Includes short-term capital gains, if any.

As of December 31, 2021, 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	10,815,818
Gross Unrealized Appreciation	943,926
Gross Unrealized Depreciation	(188,512)
Net Unrealized Appreciation (Depreciation)	755,414

E. During the year ended December 31, 2021, the fund purchased \$3,850,870,000 of investment securities and sold \$4,056,860,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$2,302,745,000 and \$1,831,426,000, respectively. Purchases and sales include \$2,595,492,000 and \$2,524,853,000, 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, 2021, such purchases were \$109,884,000 and sales were \$774,314,000, resulting in net realized gain of \$18,535,000; 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,			
	2021		2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
ETF Shares				
Issued ¹	3,342,896	32,700	4,991,549	45,600
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(2,545,326)	(24,900)	(3,870,590)	(36,200)
Net Increase (Decrease)—ETF Shares	797,570	7,800	1,120,959	9,400

Long-Term Bond Index Fund

	Year Ended December 31,			
	2021		2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Admiral Shares				
Issued ¹	218,838	13,987	483,700	29,036
Issued in Lieu of Cash Distributions	85,085	5,492	163,426	9,833
Redeemed	(544,067)	(35,068)	(658,193)	(40,159)
Net Increase (Decrease)—Admiral Shares	(240,144)	(15,589)	(11,067)	(1,290)
Institutional Shares				
Issued ¹	260,878	16,704	169,232	10,082
Issued in Lieu of Cash Distributions	48,581	3,132	99,093	5,969
Redeemed	(361,055)	(23,067)	(918,621)	(55,205)
Net Increase (Decrease)—Institutional Shares	(51,596)	(3,231)	(650,296)	(39,154)
Institutional Plus Shares				
Issued ¹	36,467	2,339	60,991	3,576
Issued in Lieu of Cash Distributions	39,219	2,536	99,628	6,011
Redeemed	(293,836)	(19,507)	(2,038,404)	(122,847)
Net Increase (Decrease)—Institutional Plus Shares	(218,150)	(14,632)	(1,877,785)	(113,260)

¹ Includes purchase fees for fiscal 2021 and 2020 of \$2,552,000 and \$3,807,000, respectively (fund totals).

G. Management has determined that no events or transactions occurred subsequent to December 31, 2021, 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, 2021, the related statements of operations for the year ended December 31, 2021, the statements of changes in net assets for each of the two years in the period ended December 31, 2021, 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, 2021, 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, 2021 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, 2021 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, 2022

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

Special 2021 tax information (unaudited) for Vanguard Short-Term Bond Index Fund

This information for the fiscal year ended December 31, 2021, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$214,740,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

For nonresident alien shareholders, 100% of short-term capital gain dividends distributed by the funds are qualified short-term capital gains.

For nonresident alien shareholders, 85.8% of income dividends are interest-related dividends.

The percentage of the ordinary dividends reported by the fund that is treated as a section 163(j) interest dividend and thus is eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder is 98.7%.

Special 2021 tax information (unaudited) for Vanguard Intermediate-Term Bond Index Fund

This information for the fiscal year ended December 31, 2021, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$580,470,000 as capital gain dividend (20% rate gain distributions) to shareholders during the fiscal year.

For nonresident alien shareholders, 87.0% of income dividends are interest-related dividends.

The percentage of the ordinary dividends reported by the fund that is treated as a section 163(j) interest dividend and thus is eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder is 100%.

Special 2021 tax information (unaudited) for Vanguard Long-Term Bond Index Fund

This information for the fiscal year ended December 31, 2021, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$56,773,000 as capital gain dividend (20% rate gain distributions) to shareholders during the fiscal year.

For nonresident alien shareholders, 89.1% of income dividends are interest-related dividends.

The percentage of the ordinary dividends reported by the fund that is treated as a section 163(j) interest dividend and thus is eligible to be treated as interest income for purposes of Section 163(j) and the regulations thereunder is 99.9%.

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 217 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Tara Bunch

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

Emerson U. Fullwood

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

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.

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania.

F. Joseph Loughrey

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

Mark Loughridge

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

Scott C. Malpass

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

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), chief executive officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of the Guardian Life Insurance Company of America. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

André F. Perold

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

Sarah Bloom Raskin

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

David A. Thomas

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

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning 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**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–present) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

David Cermak

Born in 1960. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2019–present) of each of the investment companies served by Vanguard. Managing director and head (2017–present) of Vanguard Investments Singapore. Managing director and head (2017–2019) of Vanguard Investments Hong Kong. Representative director and head (2014–2017) of Vanguard Investments Japan.

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).

Peter Mahoney

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

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

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.

John E. Schadl

Born in 1972. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2019–present) of Vanguard and of each of the investment companies served by Vanguard. Assistant vice president (2019–present) of Vanguard Marketing Corporation.

Vanguard Senior Management Team

Matthew Benchener	Thomas M. Rampulla
Joseph Brennan	Karin A. Risi
Mortimer J. Buckley	Anne E. Robinson
Gregory Davis	Michael Rollings
John James	Nitin Tandon
John T. Marcante	Lauren Valente
Chris D. McIsaac	



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You can obtain a free copy of Vanguard's proxy voting guidelines by visiting [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or by calling Vanguard at 800-662-2739. The guidelines are also available from the SEC's website, www.sec.gov. In addition, you may obtain a free report on how your fund voted the proxies for securities it owned during the 12 months ended June 30. To get the report, visit either [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or www.sec.gov.

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.

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