

**Annual Report** | December 31, 2023

## Vanguard Bond Index Funds

Vanguard Short-Term Bond Index Fund

Vanguard Intermediate-Term Bond Index Fund

Vanguard Long-Term Bond Index Fund

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

Important information about shareholder reports

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

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

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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

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

### Market Barometer

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

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

## About Your Fund's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2023

|                                               | Beginning<br>Account Value<br>6/30/2023 | Ending<br>Account Value<br>12/31/2023 | Expenses<br>Paid During<br>Period |
|-----------------------------------------------|-----------------------------------------|---------------------------------------|-----------------------------------|
| <b>Based on Actual Fund Return</b>            |                                         |                                       |                                   |
| Short-Term Bond Index Fund                    |                                         |                                       |                                   |
| Investor Shares                               | \$1,000.00                              | \$1,035.10                            | \$0.77                            |
| ETF Shares                                    | 1,000.00                                | 1,036.10                              | 0.21                              |
| Admiral <sup>TM</sup> Shares                  | 1,000.00                                | 1,035.50                              | 0.36                              |
| Institutional Shares                          | 1,000.00                                | 1,035.60                              | 0.26                              |
| Institutional Plus Shares                     | 1,000.00                                | 1,035.70                              | 0.21                              |
| Intermediate-Term Bond Index Fund             |                                         |                                       |                                   |
| Investor Shares                               | \$1,000.00                              | \$1,035.90                            | \$0.77                            |
| ETF Shares                                    | 1,000.00                                | 1,037.10                              | 0.21                              |
| Admiral Shares                                | 1,000.00                                | 1,036.30                              | 0.36                              |
| Institutional Shares                          | 1,000.00                                | 1,036.40                              | 0.26                              |
| Institutional Plus Shares                     | 1,000.00                                | 1,036.40                              | 0.21                              |
| Long-Term Bond Index Fund                     |                                         |                                       |                                   |
| ETF Shares                                    | \$1,000.00                              | \$1,025.30                            | \$0.20                            |
| Admiral Shares                                | 1,000.00                                | 1,025.20                              | 0.36                              |
| Institutional Shares                          | 1,000.00                                | 1,025.30                              | 0.26                              |
| Institutional Plus Shares                     | 1,000.00                                | 1,025.30                              | 0.20                              |
| <b>Based on Hypothetical 5% Yearly Return</b> |                                         |                                       |                                   |
| Short-Term Bond Index Fund                    |                                         |                                       |                                   |
| Investor Shares                               | \$1,000.00                              | \$1,024.45                            | \$0.77                            |
| ETF Shares                                    | 1,000.00                                | 1,025.00                              | 0.20                              |
| Admiral Shares                                | 1,000.00                                | 1,024.85                              | 0.36                              |
| Institutional Shares                          | 1,000.00                                | 1,024.95                              | 0.26                              |
| Institutional Plus Shares                     | 1,000.00                                | 1,025.00                              | 0.20                              |
| Intermediate-Term Bond Index Fund             |                                         |                                       |                                   |
| Investor Shares                               | \$1,000.00                              | \$1,024.45                            | \$0.77                            |
| ETF Shares                                    | 1,000.00                                | 1,025.00                              | 0.20                              |
| Admiral Shares                                | 1,000.00                                | 1,024.85                              | 0.36                              |
| Institutional Shares                          | 1,000.00                                | 1,024.95                              | 0.26                              |
| Institutional Plus Shares                     | 1,000.00                                | 1,025.00                              | 0.20                              |
| Long-Term Bond Index Fund                     |                                         |                                       |                                   |
| ETF Shares                                    | \$1,000.00                              | \$1,025.00                            | \$0.20                            |
| Admiral Shares                                | 1,000.00                                | 1,024.85                              | 0.36                              |
| Institutional Shares                          | 1,000.00                                | 1,024.95                              | 0.26                              |
| Institutional Plus Shares                     | 1,000.00                                | 1,025.00                              | 0.20                              |

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

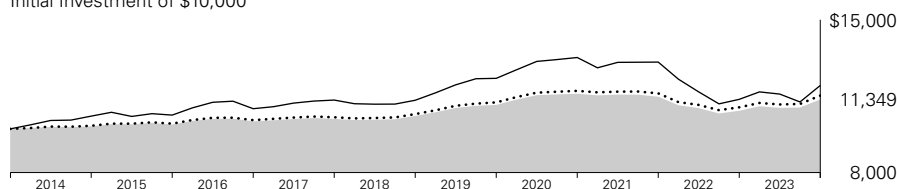
# Short-Term Bond Index Fund

## Performance Summary

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

### Cumulative Performance: December 31, 2013, Through December 31, 2023

Initial Investment of \$10,000



### Average Annual Total Returns Periods Ended December 31, 2023

|                                                                      | One<br>Year | Five<br>Years | Ten<br>Years | Final Value<br>of a \$10,000<br>Investment |
|----------------------------------------------------------------------|-------------|---------------|--------------|--------------------------------------------|
| Short-Term Bond Index Fund<br>Investor Shares                        | 4.79%       | 1.39%         | 1.27%        | \$11,349                                   |
| Bloomberg U.S. 1-5 Year<br>Government/Credit Float Adjusted<br>Index | 4.89        | 1.54          | 1.43         | 11,526                                     |
| Bloomberg U.S. Aggregate Float<br>Adjusted Index                     | 5.60        | 1.17          | 1.83         | 11,989                                     |

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

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

See Financial Highlights for dividend and capital gains information.

## Short-Term Bond Index Fund

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

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

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

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

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

Fund Allocation

As of December 31, 2023

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

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

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

## Financial Statements

### Schedule of Investments

As of December 31, 2023

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

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

## Short-Term Bond Index Fund

|                                  | Coupon                    | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                                                  | Coupon                           | Maturity Date                        | Face Amount (\$000) | Market Value* (\$000) |            |        |
|----------------------------------|---------------------------|---------------|---------------------|-----------------------|------------------------------------------------------------------|----------------------------------|--------------------------------------|---------------------|-----------------------|------------|--------|
| United States Treasury Note/Bond | 0.625%                    | 12/31/27      | 344,900             | 303,296               | 4                                                                | Federal Home Loan Mortgage Corp. | 1.500%                               | 2/12/25             | 10,355                | 9,998      |        |
| United States Treasury Note/Bond | 3.875%                    | 12/31/27      | 306,062             | 305,727               |                                                                  | 3,4                              | Federal Home Loan Mortgage Corp.     | 0.375%              | 7/21/25               | 44,625     | 41,932 |
| United States Treasury Note/Bond | 0.750%                    | 1/31/28       | 388,550             | 342,653               | 4                                                                |                                  | Federal Home Loan Mortgage Corp.     | 0.375%              | 9/23/25               | 52,660     | 49,192 |
| United States Treasury Note/Bond | 3.500%                    | 1/31/28       | 279,807             | 275,566               |                                                                  | 4                                | Federal National Mortgage Assn.      | 1.625%              | 1/7/25                | 54,700     | 52,973 |
| United States Treasury Note/Bond | 2.750%                    | 2/15/28       | 425,000             | 406,273               | 4                                                                |                                  | Federal National Mortgage Assn.      | 0.625%              | 4/22/25               | 35,700     | 33,939 |
| United States Treasury Note/Bond | 1.125%                    | 2/29/28       | 489,179             | 437,509               |                                                                  | 4                                | Federal National Mortgage Assn.      | 0.500%              | 6/17/25               | 21,175     | 19,989 |
| United States Treasury Note/Bond | 4.000%                    | 2/29/28       | 307,560             | 308,713               | 4                                                                |                                  | Federal National Mortgage Assn.      | 0.375%              | 8/25/25               | 45,300     | 42,419 |
| United States Treasury Note/Bond | 1.250%                    | 3/31/28       | 375,150             | 336,463               |                                                                  | 4                                | Federal National Mortgage Assn.      | 0.500%              | 11/7/25               | 45,575     | 42,492 |
| United States Treasury Note/Bond | 3.625%                    | 3/31/28       | 253,226             | 250,535               | 4                                                                |                                  | Federal National Mortgage Assn.      | 2.125%              | 4/24/26               | 28,120     | 26,835 |
| United States Treasury Note/Bond | 1.250%                    | 4/30/28       | 378,151             | 338,681               |                                                                  | 4                                | Federal National Mortgage Assn.      | 1.875%              | 9/24/26               | 32,965     | 31,089 |
| United States Treasury Note/Bond | 3.500%                    | 4/30/28       | 292,947             | 288,461               | 3                                                                |                                  | Tennessee Valley Authority           | 0.750%              | 5/15/25               | 7,050      | 6,686  |
| United States Treasury Note/Bond | 2.875%                    | 5/15/28       | 360,650             | 345,999               |                                                                  | 3                                | Tennessee Valley Authority           | 6.750%              | 11/1/25               | 6,830      | 7,099  |
| United States Treasury Note/Bond | 1.250%                    | 5/31/28       | 318,000             | 284,262               | 3                                                                |                                  | Tennessee Valley Authority           | 2.875%              | 2/1/27                | 12,000     | 11,556 |
| United States Treasury Note/Bond | 3.625%                    | 5/31/28       | 87,568              | 86,692                |                                                                  |                                  | Tennessee Valley Authority           | 3.875%              | 3/15/28               | 10,675     | 10,628 |
| United States Treasury Note/Bond | 1.250%                    | 6/30/28       | 378,505             | 337,697               |                                                                  |                                  |                                      |                     |                       | 892,740    |        |
| United States Treasury Note/Bond | 4.000%                    | 6/30/28       | 173,271             | 174,164               | Total U.S. Government and Agency Obligations (Cost \$39,207,681) |                                  |                                      |                     |                       | 38,265,230 |        |
| United States Treasury Note/Bond | 1.000%                    | 7/31/28       | 372,140             | 327,425               | Corporate Bonds (26.9%)                                          |                                  |                                      |                     |                       |            |        |
| United States Treasury Note/Bond | 4.125%                    | 7/31/28       | 245,347             | 247,992               | Communications (1.5%)                                            |                                  |                                      |                     |                       |            |        |
| United States Treasury Note/Bond | 2.875%                    | 8/15/28       | 362,678             | 347,151               |                                                                  | Alphabet Inc.                    | 0.450%                               | 8/15/25             | 10,155                | 9,532      |        |
| United States Treasury Note/Bond | 1.125%                    | 8/31/28       | 390,000             | 344,480               |                                                                  | Alphabet Inc.                    | 1.998%                               | 8/15/26             | 13,737                | 12,973     |        |
| United States Treasury Note/Bond | 4.375%                    | 8/31/28       | 249,538             | 254,997               |                                                                  | Alphabet Inc.                    | 0.800%                               | 8/15/27             | 6,223                 | 5,563      |        |
| United States Treasury Note/Bond | 1.250%                    | 9/30/28       | 378,569             | 335,625               |                                                                  | AT&T Inc.                        | 5.539%                               | 2/20/26             | 10,000                | 10,007     |        |
| United States Treasury Note/Bond | 4.625%                    | 9/30/28       | 298,564             | 308,361               |                                                                  | AT&T Inc.                        | 1.700%                               | 3/25/26             | 18,290                | 17,111     |        |
| United States Treasury Note/Bond | 1.375%                    | 10/31/28      | 345,760             | 307,888               |                                                                  | AT&T Inc.                        | 3.800%                               | 2/15/27             | 7,268                 | 7,092      |        |
| United States Treasury Note/Bond | 4.875%                    | 10/31/28      | 110,008             | 114,890               |                                                                  | AT&T Inc.                        | 4.250%                               | 3/1/27              | 13,781                | 13,634     |        |
| United States Treasury Note/Bond | 3.125%                    | 11/15/28      | 296,800             | 286,876               |                                                                  | AT&T Inc.                        | 2.300%                               | 6/1/27              | 18,740                | 17,403     |        |
| United States Treasury Note/Bond | 5.250%                    | 11/15/28      | 48,185              | 51,001                |                                                                  | AT&T Inc.                        | 1.650%                               | 2/1/28              | 16,843                | 14,999     |        |
| United States Treasury Note/Bond | 1.500%                    | 11/30/28      | 225,000             | 201,234               | 3                                                                | AT&T Inc.                        | 4.100%                               | 2/15/28             | 8,330                 | 8,145      |        |
| United States Treasury Note/Bond | 4.375%                    | 11/30/28      | 729,843             | 747,291               |                                                                  |                                  | Baidu Inc.                           | 3.075%              | 4/7/25                | 5,417      | 5,273  |
| United States Treasury Note/Bond | 1.375%                    | 12/31/28      | 25,000              | 22,191                |                                                                  | Baidu Inc.                       | 4.125%                               | 6/30/25             | 3,965                 | 3,900      |        |
| United States Treasury Note/Bond | 3.750%                    | 12/31/28      | 760,730             | 757,639               |                                                                  | Baidu Inc.                       | 1.720%                               | 4/9/26              | 3,317                 | 3,079      |        |
|                                  |                           |               |                     | 37,372,490            |                                                                  | Baidu Inc.                       | 1.625%                               | 2/23/27             | 2,680                 | 2,426      |        |
| Agency Bonds and Notes (1.5%)    |                           |               |                     |                       |                                                                  | Baidu Inc.                       | 3.625%                               | 7/6/27              | 5,460                 | 5,236      |        |
| 2                                | AID-Jordan                | 3.000%        | 6/30/25             | 4,675                 | 4,545                                                            |                                  | Baidu Inc.                           | 4.375%              | 3/29/28               | 3,300      | 3,239  |
|                                  | Federal Farm Credit Banks | 1.125%        | 1/6/25              | 8,610                 | 8,297                                                            |                                  | Booking Holdings Inc.                | 3.650%              | 3/15/25               | 8,304      | 8,178  |
|                                  | Federal Farm Credit Banks | 4.500%        | 1/10/25             | 7,317                 | 7,291                                                            |                                  | Booking Holdings Inc.                | 3.600%              | 6/1/26                | 11,237     | 11,021 |
|                                  | Federal Farm Credit Banks | 1.750%        | 2/14/25             | 12,040                | 11,655                                                           |                                  | Booking Holdings Inc.                | 3.550%              | 3/15/28               | 3,790      | 3,658  |
|                                  | Federal Farm Credit Banks | 2.510%        | 4/1/25              | 7,200                 | 7,023                                                            |                                  | Charter Communications Operating LLC | 4.908%              | 7/23/25               | 29,897     | 29,618 |
|                                  | Federal Farm Credit Banks | 4.250%        | 9/30/25             | 12,000                | 11,965                                                           |                                  | Charter Communications Operating LLC | 6.150%              | 11/10/26              | 5,230      | 5,350  |
|                                  | Federal Farm Credit Banks | 5.125%        | 10/10/25            | 19,525                | 19,766                                                           |                                  | Charter Communications Operating LLC | 3.750%              | 2/15/28               | 14,255     | 13,468 |
|                                  | Federal Farm Credit Banks | 5.125%        | 10/20/25            | 11,500                | 11,640                                                           |                                  | Comcast Corp.                        | 3.375%              | 8/15/25               | 4,749      | 4,642  |
|                                  | Federal Farm Credit Banks | 4.000%        | 1/13/26             | 7,400                 | 7,357                                                            |                                  | Comcast Corp.                        | 3.950%              | 10/15/25              | 25,428     | 25,100 |
|                                  | Federal Farm Credit Banks | 3.875%        | 2/2/26              | 4,550                 | 4,514                                                            |                                  | Comcast Corp.                        | 3.150%              | 3/1/26                | 15,759     | 15,299 |
|                                  | Federal Farm Credit Banks | 4.750%        | 3/9/26              | 7,100                 | 7,174                                                            |                                  | Comcast Corp.                        | 2.350%              | 1/15/27               | 13,914     | 13,074 |
|                                  | Federal Farm Credit Banks | 4.875%        | 4/20/26             | 20,000                | 20,283                                                           |                                  | Comcast Corp.                        | 3.300%              | 2/1/27                | 10,751     | 10,379 |
|                                  | Federal Farm Credit Banks | 4.375%        | 6/23/26             | 21,175                | 21,251                                                           |                                  | Comcast Corp.                        | 3.300%              | 4/1/27                | 5,599      | 5,390  |
|                                  | Federal Farm Credit Banks | 4.375%        | 7/6/26              | 20,000                | 20,097                                                           |                                  | Comcast Corp.                        | 3.150%              | 2/15/28               | 13,785     | 13,145 |
|                                  | Federal Farm Credit Banks | 4.625%        | 7/17/26             | 20,000                | 20,217                                                           |                                  | Comcast Corp.                        | 3.550%              | 5/1/28                | 7,294      | 7,041  |
|                                  | Federal Farm Credit Banks | 5.000%        | 7/30/26             | 11,950                | 12,193                                                           |                                  | Comcast Corp.                        | 4.150%              | 10/15/28              | 24,892     | 24,547 |
|                                  | Federal Farm Credit Banks | 4.500%        | 8/14/26             | 7,000                 | 7,062                                                            |                                  | Discovery Communications LLC         | 3.450%              | 3/15/25               | 3,952      | 3,851  |
|                                  | Federal Farm Credit Banks | 4.625%        | 11/15/27            | 4,500                 | 4,603                                                            |                                  | Discovery Communications LLC         | 3.950%              | 6/15/25               | 4,839      | 4,726  |
|                                  | Federal Farm Credit Banks | 4.500%        | 9/22/28             | 13,731                | 14,070                                                           |                                  | Discovery Communications LLC         | 4.900%              | 3/11/26               | 8,733      | 8,713  |
|                                  | Federal Home Loan Banks   | 5.000%        | 2/28/25             | 8,245                 | 8,270                                                            |                                  | Discovery Communications LLC         | 3.950%              | 3/20/28               | 11,330     | 10,792 |
|                                  | Federal Home Loan Banks   | 0.500%        | 4/14/25             | 28,919                | 27,475                                                           |                                  | Electronic Arts Inc.                 | 4.800%              | 3/1/26                | 2,885      | 2,890  |
|                                  | Federal Home Loan Banks   | 4.625%        | 6/6/25              | 15,975                | 15,997                                                           |                                  | Expedia Group Inc.                   | 5.000%              | 2/15/26               | 8,968      | 8,970  |
| 3                                | Federal Home Loan Banks   | 4.000%        | 8/28/25             | 275                   | 271                                                              |                                  | Expedia Group Inc.                   | 4.625%              | 8/1/27                | 6,467      | 6,449  |
|                                  | Federal Home Loan Banks   | 0.375%        | 9/4/25              | 14,900                | 13,948                                                           |                                  | FactSet Research Systems Inc.        | 2.900%              | 3/1/27                | 2,600      | 2,448  |
|                                  | Federal Home Loan Banks   | 4.875%        | 9/12/25             | 20,000                | 20,145                                                           |                                  | Fox Corp.                            | 3.050%              | 4/7/25                | 5,738      | 5,587  |
|                                  | Federal Home Loan Banks   | 4.375%        | 6/12/26             | 7,125                 | 7,152                                                            |                                  | Interpublic Group of Cos. Inc.       | 4.650%              | 10/1/28               | 2,414      | 2,388  |
|                                  | Federal Home Loan Banks   | 1.875%        | 9/11/26             | 35,000                | 33,016                                                           |                                  | Meta Platforms Inc                   | 3.500%              | 8/15/27               | 19,570     | 19,048 |
|                                  | Federal Home Loan Banks   | 4.625%        | 9/11/26             | 41,815                | 42,344                                                           |                                  |                                      |                     |                       |            |        |
|                                  | Federal Home Loan Banks   | 4.625%        | 11/17/26            | 28,150                | 28,545                                                           |                                  |                                      |                     |                       |            |        |
|                                  | Federal Home Loan Banks   | 1.250%        | 12/21/26            | 34,705                | 31,966                                                           |                                  |                                      |                     |                       |            |        |
|                                  | Federal Home Loan Banks   | 4.250%        | 12/10/27            | 1,760                 | 1,778                                                            |                                  |                                      |                     |                       |            |        |
|                                  | Federal Home Loan Banks   | 4.000%        | 6/30/28             | 38,600                | 38,726                                                           |                                  |                                      |                     |                       |            |        |
|                                  | Federal Home Loan Banks   | 4.375%        | 9/8/28              | 14,995                | 15,277                                                           |                                  |                                      |                     |                       |            |        |

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| Coca-Cola Co.               | 1.450% | 6/1/27        | 7,406               | 6,769                 | Mondelez International Inc.      | 2.625% | 3/17/27       | 9,280               | 8,750                 |
| Coca-Cola Consolidated Inc. | 3.800% | 11/25/25      | 3,095               | 3,027                 | PepsiCo Inc.                     | 2.250% | 3/19/25       | 7,812               | 7,592                 |
| Colgate-Palmolive Co.       | 4.800% | 3/2/26        | 5,270               | 5,338                 | PepsiCo Inc.                     | 2.750% | 4/30/25       | 7,503               | 7,312                 |
| Colgate-Palmolive Co.       | 3.100% | 8/15/27       | 7,525               | 7,264                 | PepsiCo Inc.                     | 3.500% | 7/17/25       | 8,143               | 8,012                 |
| Colgate-Palmolive Co.       | 4.600% | 3/1/28        | 5,230               | 5,362                 | PepsiCo Inc.                     | 5.250% | 11/10/25      | 3,000               | 3,047                 |
| Conagra Brands Inc.         | 4.600% | 11/1/25       | 8,828               | 8,750                 | PepsiCo Inc.                     | 2.850% | 2/24/26       | 5,241               | 5,068                 |
| Conagra Brands Inc.         | 4.850% | 11/1/28       | 10,000              | 9,995                 | PepsiCo Inc.                     | 2.375% | 10/6/26       | 6,056               | 5,756                 |
| Constellation Brands Inc.   | 4.400% | 11/15/25      | 5,445               | 5,383                 | PepsiCo Inc.                     | 5.125% | 11/10/26      | 2,105               | 2,150                 |
| Constellation Brands Inc.   | 4.750% | 12/1/25       | 4,267               | 4,247                 | PepsiCo Inc.                     | 2.625% | 3/19/27       | 9,521               | 9,037                 |
| Constellation Brands Inc.   | 5.000% | 2/2/26        | 3,000               | 2,999                 | PepsiCo Inc.                     | 3.000% | 10/15/27      | 11,800              | 11,343                |
| Constellation Brands Inc.   | 3.700% | 12/6/26       | 6,558               | 6,394                 | PepsiCo Inc.                     | 3.600% | 2/18/28       | 565                 | 553                   |
| Constellation Brands Inc.   | 4.350% | 5/9/27        | 4,458               | 4,422                 | PepsiCo Inc.                     | 4.450% | 5/15/28       | 4,080               | 4,157                 |
| Constellation Brands Inc.   | 3.600% | 2/15/28       | 5,757               | 5,529                 | Philip Morris International Inc. | 1.500% | 5/1/25        | 8,787               | 8,401                 |
| Constellation Brands Inc.   | 4.650% | 11/15/28      | 9,975               | 9,992                 | Philip Morris International Inc. | 3.375% | 8/11/25       | 6,427               | 6,275                 |
| Costco Wholesale Corp.      | 3.000% | 5/18/27       | 5,085               | 4,896                 | Philip Morris International Inc. | 5.000% | 11/17/25      | 6,539               | 6,569                 |
| Costco Wholesale Corp.      | 1.375% | 6/20/27       | 13,810              | 12,540                | Philip Morris International Inc. | 4.875% | 2/13/26       | 3,100               | 3,109                 |
| Diageo Capital plc          | 1.375% | 9/29/25       | 5,339               | 5,046                 | Philip Morris International Inc. | 2.750% | 2/25/26       | 8,140               | 7,802                 |
| Diageo Capital plc          | 5.300% | 10/24/27      | 9,975               | 10,303                | Philip Morris International Inc. | 0.875% | 5/1/26        | 2,926               | 2,681                 |
| Diageo Capital plc          | 3.875% | 5/18/28       | 1,073               | 1,050                 | Philip Morris International Inc. | 5.125% | 11/17/27      | 15,285              | 15,559                |
| Diageo Capital plc          | 2.375% | 10/24/29      | 4,975               | 4,484                 | Philip Morris International Inc. | 4.875% | 2/15/28       | 19,890              | 20,119                |
| Dollar General Corp.        | 4.150% | 11/1/25       | 5,804               | 5,711                 | Procter & Gamble Co.             | 0.550% | 10/29/25      | 4,764               | 4,452                 |
| Dollar General Corp.        | 3.875% | 4/15/27       | 5,009               | 4,857                 | Procter & Gamble Co.             | 2.700% | 2/2/26        | 2,516               | 2,432                 |
| Dollar General Corp.        | 4.625% | 11/1/27       | 2,850               | 2,832                 | Procter & Gamble Co.             | 2.450% | 11/3/26       | 3,550               | 3,391                 |
| Dollar General Corp.        | 4.125% | 5/1/28        | 3,919               | 3,835                 | Procter & Gamble Co.             | 2.800% | 3/25/27       | 11,559              | 11,072                |
| Dollar General Corp.        | 5.200% | 7/5/28        | 1,975               | 2,003                 | Procter & Gamble Co.             | 2.850% | 8/11/27       | 4,575               | 4,382                 |
| Dollar Tree Inc.            | 4.000% | 5/15/25       | 7,904               | 7,764                 | Procter & Gamble Co.             | 3.950% | 1/26/28       | 4,755               | 4,748                 |
| Dollar Tree Inc.            | 4.200% | 5/15/28       | 9,000               | 8,807                 | Reynolds American Inc.           | 4.450% | 6/12/25       | 16,887              | 16,693                |
| Estee Lauder Cos. Inc.      | 2.000% | 12/1/24       | 1,721               | 1,672                 | Sysco Corp.                      | 3.750% | 10/1/25       | 8,411               | 8,224                 |
| Estee Lauder Cos. Inc.      | 3.150% | 3/15/27       | 3,620               | 3,469                 | Sysco Corp.                      | 3.300% | 7/15/26       | 3,611               | 3,488                 |
| Estee Lauder Cos. Inc.      | 4.375% | 5/15/28       | 4,245               | 4,242                 | Sysco Corp.                      | 5.750% | 1/17/29       | 7,500               | 7,824                 |
| General Mills Inc.          | 4.000% | 4/17/25       | 3,421               | 3,380                 | Target Corp.                     | 2.250% | 4/15/25       | 4,548               | 4,412                 |
| General Mills Inc.          | 3.200% | 2/10/27       | 7,500               | 7,180                 | Target Corp.                     | 2.500% | 4/15/26       | 5,887               | 5,669                 |
| General Mills Inc.          | 4.200% | 4/17/28       | 7,477               | 7,379                 | Target Corp.                     | 1.950% | 1/15/27       | 4,935               | 4,605                 |
| Haleon UK Capital plc       | 3.125% | 3/24/25       | 5,838               | 5,701                 | Tyson Foods Inc.                 | 4.000% | 3/1/26        | 10,865              | 10,660                |
| Haleon US Capital LLC       | 3.375% | 3/24/27       | 15,414              | 14,834                | Unilever Capital Corp.           | 3.375% | 3/22/25       | 3,008               | 2,958                 |
| Haleon US Capital LLC       | 3.375% | 3/24/29       | 3,969               | 3,756                 | Unilever Capital Corp.           | 3.100% | 7/30/25       | 4,940               | 4,850                 |
| Hershey Co.                 | 0.900% | 6/1/25        | 4,632               | 4,391                 | Unilever Capital Corp.           | 2.000% | 7/28/26       | 6,372               | 6,004                 |
| Hershey Co.                 | 3.200% | 8/21/25       | 697                 | 682                   | Unilever Capital Corp.           | 3.500% | 3/22/28       | 4,975               | 4,825                 |
| Hershey Co.                 | 2.300% | 8/15/26       | 3,825               | 3,630                 | Unilever Capital Corp.           | 4.875% | 9/8/28        | 8,475               | 8,716                 |
| Hershey Co.                 | 4.250% | 5/4/28        | 1,340               | 1,342                 | Walmart Inc.                     | 3.550% | 6/26/25       | 6,893               | 6,800                 |
| Hormel Foods Corp.          | 1.700% | 6/3/28        | 4,595               | 4,136                 | Walmart Inc.                     | 3.900% | 9/9/25        | 7,490               | 7,423                 |
| Ingredient Inc.             | 3.200% | 10/1/26       | 4,227               | 4,045                 | Walmart Inc.                     | 4.000% | 4/15/26       | 1,500               | 1,492                 |
| J M Smucker Co.             | 3.500% | 3/15/25       | 10,705              | 10,502                | Walmart Inc.                     | 3.050% | 7/8/26        | 3,779               | 3,666                 |
| J M Smucker Co.             | 3.375% | 12/15/27      | 3,475               | 3,305                 | Walmart Inc.                     | 1.050% | 9/17/26       | 6,960               | 6,402                 |
| J M Smucker Co.             | 5.900% | 11/15/28      | 2,505               | 2,638                 | Walmart Inc.                     | 3.950% | 9/9/27        | 7,255               | 7,214                 |
| JBS USA LUX SA              | 2.500% | 1/15/27       | 4,785               | 4,404                 | Walmart Inc.                     | 3.900% | 4/15/28       | 5,370               | 5,321                 |
| Kellanova                   | 3.250% | 4/1/26        | 3,681               | 3,569                 | Walmart Inc.                     | 3.700% | 6/26/28       | 10,770              | 10,638                |
| Kenvue Inc.                 | 5.500% | 3/22/25       | 3,549               | 3,579                 | Walmart Inc.                     | 1.500% | 9/22/28       | 8,525               | 7,619                 |
| Kenvue Inc.                 | 5.350% | 3/22/26       | 4,010               | 4,079                 |                                  |        |               |                     |                       |
| Kenvue Inc.                 | 5.050% | 3/22/28       | 9,000               | 9,221                 |                                  |        |               |                     | 860,175               |
| Keurig Dr Pepper Inc.       | 4.417% | 5/25/25       | 3,221               | 3,189                 | <b>Energy (1.5%)</b>             |        |               |                     |                       |
| Keurig Dr Pepper Inc.       | 3.400% | 11/15/25      | 2,669               | 2,595                 | Apache Corp.                     | 4.375% | 10/15/28      | 1,375               | 1,303                 |
| Keurig Dr Pepper Inc.       | 2.550% | 9/15/26       | 914                 | 864                   | Baker Hughes Holdings LLC        | 2.061% | 12/15/26      | 1,260               | 1,179                 |
| Keurig Dr Pepper Inc.       | 3.430% | 6/15/27       | 4,872               | 4,696                 | Baker Hughes Holdings LLC        | 3.337% | 12/15/27      | 3,729               | 3,568                 |
| Keurig Dr Pepper Inc.       | 4.597% | 5/25/28       | 13,300              | 13,323                | Boardwalk Pipelines LP           | 5.950% | 6/1/26        | 7,480               | 7,583                 |
| Kimberly-Clark Corp.        | 3.050% | 8/15/25       | 2,065               | 2,012                 | Boardwalk Pipelines LP           | 4.450% | 7/15/27       | 641                 | 628                   |
| Kimberly-Clark Corp.        | 2.750% | 2/15/26       | 2,946               | 2,848                 | BP Capital Markets America Inc.  | 3.796% | 9/21/25       | 6,307               | 6,222                 |
| Kraft Heinz Foods Co.       | 3.000% | 6/1/26        | 9,710               | 9,334                 | BP Capital Markets America Inc.  | 3.410% | 2/11/26       | 6,677               | 6,522                 |
| Kraft Heinz Foods Co.       | 3.875% | 5/15/27       | 19,754              | 19,378                | BP Capital Markets America Inc.  | 3.119% | 5/4/26        | 11,549              | 11,175                |
| Kroger Co.                  | 3.500% | 2/1/26        | 2,002               | 1,950                 | BP Capital Markets America Inc.  | 3.017% | 1/16/27       | 9,329               | 8,936                 |
| Kroger Co.                  | 2.650% | 10/15/26      | 4,989               | 4,718                 | BP Capital Markets America Inc.  | 3.543% | 4/6/27        | 5,874               | 5,715                 |
| Kroger Co.                  | 3.700% | 8/1/27        | 2,634               | 2,552                 | BP Capital Markets America Inc.  | 3.588% | 4/14/27       | 6,113               | 5,932                 |
| McCormick & Co. Inc.        | 0.900% | 2/15/26       | 4,563               | 4,203                 | BP Capital Markets America Inc.  | 3.937% | 9/21/28       | 6,513               | 6,381                 |
| McCormick & Co. Inc.        | 3.400% | 8/15/27       | 4,975               | 4,753                 | BP Capital Markets America Inc.  | 4.234% | 11/6/28       | 15,220              | 15,137                |
| Mead Johnson Nutrition Co.  | 4.125% | 11/15/25      | 10,947              | 10,799                | BP Capital Markets plc           | 3.279% | 9/19/27       | 2,637               | 2,537                 |
| Molson Coors Beverage Co.   | 3.000% | 7/15/26       | 13,344              | 12,777                | BP Capital Markets plc           | 3.723% | 11/28/28      | 4,331               | 4,204                 |
| Mondelez International Inc. | 1.500% | 5/4/25        | 4,930               | 4,702                 | Canadian Natural Resources Ltd.  | 3.900% | 2/1/25        | 5,189               | 5,105                 |
|                             |        |               |                     |                       | Canadian Natural Resources Ltd.  | 2.050% | 7/15/25       | 4,546               | 4,333                 |

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

|   |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |   |                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------|--------|---------------|---------------------|-----------------------|---|------------------------------------|--------|---------------|---------------------|-----------------------|
| 3 | Bank of America Corp.            | 2.087% | 6/14/29       | 9,400               | 8,290                 | 5 | Blackstone Private Credit Fund     | 7.300% | 11/27/28      | 2,500               | 2,591                 |
| 3 | Bank of America Corp.            | 4.271% | 7/23/29       | 15,183              | 14,651                |   | Blackstone Secured Lending Fund    | 3.625% | 1/15/26       | 4,768               | 4,552                 |
|   | Bank of America Corp.            | 5.819% | 9/15/29       | 14,525              | 14,994                |   | Blackstone Secured Lending Fund    | 2.750% | 9/16/26       | 4,934               | 4,519                 |
|   | Bank of America NA               | 5.650% | 8/18/25       | 13,741              | 13,918                |   | Blackstone Secured Lending Fund    | 2.125% | 2/15/27       | 619                 | 549                   |
| 3 | Bank of Montreal                 | 1.500% | 1/10/25       | 4,893               | 4,714                 |   | Blackstone Secured Lending Fund    | 2.850% | 9/30/28       | 4,250               | 3,684                 |
| 3 | Bank of Montreal                 | 1.850% | 5/1/25        | 12,062              | 11,573                |   | Blue Owl Capital Corp.             | 4.000% | 3/30/25       | 3,968               | 3,856                 |
| 3 | Bank of Montreal                 | 3.700% | 6/7/25        | 7,164               | 7,026                 |   | Blue Owl Capital Corp.             | 3.750% | 7/22/25       | 2,636               | 2,527                 |
|   | Bank of Montreal                 | 5.920% | 9/25/25       | 4,050               | 4,113                 |   | Blue Owl Capital Corp.             | 4.250% | 1/15/26       | 4,417               | 4,269                 |
|   | Bank of Montreal                 | 5.300% | 6/5/26        | 5,435               | 5,488                 |   | Blue Owl Capital Corp.             | 3.400% | 7/15/26       | 4,310               | 4,008                 |
| 3 | Bank of Montreal                 | 1.250% | 9/15/26       | 10,411              | 9,485                 |   | Blue Owl Capital Corp.             | 2.625% | 1/15/27       | 4,869               | 4,388                 |
| 3 | Bank of Montreal                 | 0.949% | 1/22/27       | 14,500              | 13,383                |   | Blue Owl Capital Corp.             | 2.875% | 6/11/28       | 7,500               | 6,588                 |
| 3 | Bank of Montreal                 | 2.650% | 3/8/27        | 8,980               | 8,456                 | 3 | Blue Owl Credit Income Corp.       | 5.500% | 3/21/25       | 2,130               | 2,099                 |
| 3 | Bank of Montreal                 | 4.700% | 9/14/27       | 4,075               | 4,085                 | 3 | Blue Owl Credit Income Corp.       | 7.750% | 9/16/27       | 6,900               | 7,129                 |
|   | Bank of Montreal                 | 5.203% | 2/1/28        | 12,987              | 13,233                | 5 | Blue Owl Credit Income Corp.       | 7.950% | 6/13/28       | 7,490               | 7,747                 |
|   | Bank of Montreal                 | 5.717% | 9/25/28       | 4,800               | 4,976                 |   | Blue Owl Technology Finance Corp.  | 2.500% | 1/15/27       | 2,000               | 1,747                 |
| 3 | Bank of Montreal                 | 4.800% | Perpetual     | 117                 | 112                   | 3 | BPCE SA                            | 3.375% | 12/2/26       | 3,765               | 3,640                 |
| 3 | Bank of New York Mellon Corp.    | 3.250% | 9/11/24       | 5,137               | 5,062                 |   | Brookfield Corp.                   | 4.000% | 1/15/25       | 4,486               | 4,416                 |
| 3 | Bank of New York Mellon Corp.    | 3.000% | 2/24/25       | 3,910               | 3,824                 |   | Brookfield Finance Inc.            | 4.250% | 6/2/26        | 2,982               | 2,914                 |
| 3 | Bank of New York Mellon Corp.    | 1.600% | 4/24/25       | 7,529               | 7,228                 |   | Brookfield Finance Inc.            | 3.900% | 1/25/28       | 4,666               | 4,491                 |
| 3 | Bank of New York Mellon Corp.    | 2.800% | 5/4/26        | 4,875               | 4,669                 |   | Canadian Imperial Bank of Commerce | 2.250% | 1/28/25       | 4,348               | 4,212                 |
| 3 | Bank of New York Mellon Corp.    | 5.148% | 5/22/26       | 5,210               | 5,209                 |   | Canadian Imperial Bank of Commerce | 3.300% | 4/7/25        | 6,508               | 6,358                 |
| 3 | Bank of New York Mellon Corp.    | 4.414% | 7/24/26       | 14,835              | 14,678                |   | Canadian Imperial Bank of Commerce | 5.144% | 4/28/25       | 3,000               | 3,001                 |
| 3 | Bank of New York Mellon Corp.    | 2.450% | 8/17/26       | 1,335               | 1,260                 |   | Canadian Imperial Bank of Commerce | 3.945% | 8/4/25        | 10,945              | 10,778                |
| 3 | Bank of New York Mellon Corp.    | 2.050% | 1/26/27       | 4,137               | 3,845                 |   | Canadian Imperial Bank of Commerce | 0.950% | 10/23/25      | 4,285               | 3,998                 |
|   | Bank of New York Mellon Corp.    | 4.947% | 4/26/27       | 10,045              | 10,043                |   | Canadian Imperial Bank of Commerce | 1.250% | 6/22/26       | 6,485               | 5,944                 |
| 3 | Bank of New York Mellon Corp.    | 3.250% | 5/16/27       | 8,518               | 8,164                 |   | Canadian Imperial Bank of Commerce | 5.615% | 7/17/26       | 2,000               | 2,038                 |
| 3 | Bank of New York Mellon Corp.    | 3.442% | 2/7/28        | 8,265               | 7,956                 |   | Canadian Imperial Bank of Commerce | 3.450% | 4/7/27        | 2,081               | 2,000                 |
| 3 | Bank of New York Mellon Corp.    | 1.650% | 7/14/28       | 3,619               | 3,184                 |   | Canadian Imperial Bank of Commerce | 5.001% | 4/28/28       | 7,505               | 7,548                 |
| 3 | Bank of New York Mellon Corp.    | 5.802% | 10/25/28      | 8,050               | 8,346                 |   | Capital One Financial Corp.        | 5.986% | 10/3/28       | 4,110               | 4,300                 |
| 3 | Bank of New York Mellon Corp.    | 3.000% | 10/30/28      | 3,045               | 2,815                 |   | Capital One Financial Corp.        | 3.200% | 2/5/25        | 7,736               | 7,552                 |
|   | Bank of New York Mellon Corp.    | 4.543% | 2/1/29        | 9,290               | 9,231                 |   | Capital One Financial Corp.        | 4.250% | 4/30/25       | 13,627              | 13,435                |
| 3 | Bank of New York Mellon Corp.    | 6.317% | 10/25/29      | 6,400               | 6,793                 |   | Capital One Financial Corp.        | 4.200% | 10/29/25      | 13,405              | 13,161                |
|   | Bank of Nova Scotia              | 0.650% | 7/31/24       | 821                 | 798                   |   | Capital One Financial Corp.        | 2.636% | 3/3/26        | 8,042               | 7,707                 |
|   | Bank of Nova Scotia              | 1.450% | 1/10/25       | 3,817               | 3,676                 |   | Capital One Financial Corp.        | 3.750% | 7/28/26       | 7,294               | 6,987                 |
|   | Bank of Nova Scotia              | 2.200% | 2/3/25        | 13,754              | 13,337                |   | Capital One Financial Corp.        | 3.750% | 3/9/27        | 10,475              | 10,009                |
| 3 | Bank of Nova Scotia              | 3.450% | 4/11/25       | 10,517              | 10,299                |   | Capital One Financial Corp.        | 7.149% | 10/29/27      | 5,000               | 5,192                 |
|   | Bank of Nova Scotia              | 1.300% | 6/11/25       | 2,415               | 2,289                 |   | Capital One Financial Corp.        | 4.927% | 5/10/28       | 6,755               | 6,640                 |
|   | Bank of Nova Scotia              | 5.450% | 6/12/25       | 3,325               | 3,340                 |   | Capital One Financial Corp.        | 5.468% | 2/1/29        | 20,855              | 20,860                |
|   | Bank of Nova Scotia              | 4.500% | 12/16/25      | 8,012               | 7,883                 |   | Capital One Financial Corp.        | 6.312% | 6/8/29        | 10,120              | 10,382                |
|   | Bank of Nova Scotia              | 1.050% | 3/2/26        | 5,474               | 5,043                 | 3 | Capital One NA                     | 2.280% | 1/28/26       | 697                 | 671                   |
|   | Bank of Nova Scotia              | 1.350% | 6/24/26       | 4,695               | 4,315                 |   | Cboe Global Markets Inc.           | 3.650% | 1/12/27       | 5,435               | 5,276                 |
|   | Bank of Nova Scotia              | 2.700% | 8/3/26        | 12,436              | 11,782                |   | Charles Schwab Corp.               | 3.000% | 3/10/25       | 3,020               | 2,941                 |
|   | Bank of Nova Scotia              | 1.300% | 9/15/26       | 7,469               | 6,804                 |   | Charles Schwab Corp.               | 4.200% | 3/24/25       | 5,525               | 5,462                 |
|   | Bank of Nova Scotia              | 2.951% | 3/11/27       | 10,275              | 9,728                 |   | Charles Schwab Corp.               | 3.625% | 4/1/25        | 2,294               | 2,253                 |
|   | Bank of Nova Scotia              | 5.250% | 6/12/28       | 7,100               | 7,210                 |   | Charles Schwab Corp.               | 3.850% | 5/21/25       | 7,358               | 7,225                 |
|   | BankUnited Inc.                  | 4.875% | 11/17/25      | 3,507               | 3,416                 |   | Charles Schwab Corp.               | 0.900% | 3/11/26       | 2,541               | 2,330                 |
|   | Barclays plc                     | 3.650% | 3/16/25       | 9,131               | 8,927                 |   | Charles Schwab Corp.               | 1.150% | 5/13/26       | 13,647              | 12,515                |
|   | Barclays plc                     | 4.375% | 1/12/26       | 18,596              | 18,359                |   | Charles Schwab Corp.               | 3.200% | 3/2/27        | 5,393               | 5,145                 |
| 3 | Barclays plc                     | 2.852% | 5/7/26        | 8,236               | 7,950                 |   | Charles Schwab Corp.               | 2.450% | 3/3/27        | 12,092              | 11,257                |
|   | Barclays plc                     | 5.200% | 5/12/26       | 18,655              | 18,527                |   | Charles Schwab Corp.               | 3.200% | 1/25/28       | 690                 | 652                   |
|   | Barclays plc                     | 5.304% | 8/9/26        | 7,595               | 7,567                 |   | Charles Schwab Corp.               | 2.000% | 3/20/28       | 7,018               | 6,249                 |
|   | Barclays plc                     | 7.325% | 11/2/26       | 5,190               | 5,359                 |   | Charles Schwab Corp.               | 5.643% | 5/19/29       | 9,035               | 9,277                 |
|   | Barclays plc                     | 5.829% | 5/9/27        | 14,680              | 14,807                |   | Charles Schwab Corp.               | 6.196% | 11/17/29      | 8,000               | 8,398                 |
|   | Barclays plc                     | 2.279% | 11/24/27      | 10,898              | 9,996                 |   | Chubb INA Holdings Inc.            | 3.150% | 3/15/25       | 4,928               | 4,821                 |
|   | Barclays plc                     | 4.337% | 1/10/28       | 1,404               | 1,364                 |   | Chubb INA Holdings Inc.            | 3.350% | 5/3/26        | 6,181               | 6,015                 |
|   | Barclays plc                     | 4.836% | 5/9/28        | 7,506               | 7,319                 |   | Cincinnati Financial Corp.         | 6.920% | 5/15/28       | 2,600               | 2,787                 |
|   | Barclays plc                     | 5.501% | 8/9/28        | 12,681              | 12,748                |   | Citibank NA                        | 5.864% | 9/29/25       | 11,332              | 11,524                |
|   | Barclays plc                     | 7.385% | 11/2/28       | 22,875              | 24,446                |   |                                    |        |               |                     |                       |
| 3 | Barclays plc                     | 4.972% | 5/16/29       | 2,500               | 2,457                 |   |                                    |        |               |                     |                       |
|   | Barclays plc                     | 6.490% | 9/13/29       | 7,949               | 8,290                 |   |                                    |        |               |                     |                       |
|   | Berkshire Hathaway Finance Corp. | 2.300% | 3/15/27       | 1,615               | 1,527                 |   |                                    |        |               |                     |                       |
|   | Berkshire Hathaway Inc.          | 3.125% | 3/15/26       | 17,612              | 17,120                |   |                                    |        |               |                     |                       |
|   | BGC Group Inc.                   | 8.000% | 5/25/28       | 3,200               | 3,358                 |   |                                    |        |               |                     |                       |
|   | BlackRock Inc.                   | 3.200% | 3/15/27       | 860                 | 833                   |   |                                    |        |               |                     |                       |
|   | Blackstone Private Credit Fund   | 7.050% | 9/29/25       | 3,157               | 3,215                 |   |                                    |        |               |                     |                       |
|   | Blackstone Private Credit Fund   | 2.625% | 12/15/26      | 4,793               | 4,343                 |   |                                    |        |               |                     |                       |
|   | Blackstone Private Credit Fund   | 3.250% | 3/15/27       | 10,249              | 9,394                 |   |                                    |        |               |                     |                       |

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

|   |                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |   |                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------------|--------|---------------|---------------------|-----------------------|---|-------------------------------------|--------|---------------|---------------------|-----------------------|
| 3 | HSBC Holdings plc                          | 1.589% | 5/24/27       | 17,248              | 15,811                | 3 | KeyCorp                             | 2.250% | 4/6/27        | 8,659               | 7,796                 |
|   | HSBC Holdings plc                          | 2.251% | 11/22/27      | 21,515              | 19,752                | 3 | KeyCorp                             | 4.100% | 4/30/28       | 4,195               | 3,947                 |
|   | HSBC Holdings plc                          | 4.041% | 3/13/28       | 22,206              | 21,399                |   | Lazard Group LLC                    | 3.750% | 2/13/25       | 3,275               | 3,206                 |
|   | HSBC Holdings plc                          | 4.755% | 6/9/28        | 5,415               | 5,339                 |   | Lazard Group LLC                    | 3.625% | 3/1/27        | 2,560               | 2,414                 |
|   | HSBC Holdings plc                          | 5.210% | 8/11/28       | 20,670              | 20,662                |   | Lazard Group LLC                    | 4.500% | 9/19/28       | 6,900               | 6,709                 |
| 3 | HSBC Holdings plc                          | 7.390% | 11/3/28       | 11,495              | 12,317                |   | Legg Mason Inc.                     | 4.750% | 3/15/26       | 3,934               | 3,920                 |
|   | HSBC Holdings plc                          | 6.161% | 3/9/29        | 13,560              | 14,011                |   | Lincoln National Corp.              | 3.350% | 3/9/25        | 2,534               | 2,470                 |
|   | HSBC Holdings plc                          | 4.583% | 6/19/29       | 20,152              | 19,554                |   | Lincoln National Corp.              | 3.625% | 12/12/26      | 4,874               | 4,735                 |
|   | HSBC Holdings plc                          | 2.206% | 8/17/29       | 15,000              | 13,095                |   | Lincoln National Corp.              | 3.800% | 3/1/28        | 2,500               | 2,401                 |
|   | Huntington Bancshares Inc.                 | 4.000% | 5/15/25       | 8,402               | 8,233                 |   | Lloyds Banking Group plc            | 4.450% | 5/8/25        | 2,307               | 2,280                 |
|   | Huntington Bancshares Inc.                 | 4.443% | 8/4/28        | 5,640               | 5,468                 | 3 | Lloyds Banking Group plc            | 4.582% | 12/10/25      | 546                 | 535                   |
|   | Huntington Bancshares Inc.                 | 6.208% | 8/21/29       | 8,836               | 9,109                 |   | Lloyds Banking Group plc            | 2.438% | 2/5/26        | 8,070               | 7,790                 |
|   | Huntington National Bank                   | 4.552% | 5/17/28       | 5,090               | 4,919                 |   | Lloyds Banking Group plc            | 3.511% | 3/18/26       | 5,735               | 5,599                 |
|   | Industrial & Commercial Bank of China Ltd. | 3.538% | 11/8/27       | 1,998               | 1,928                 |   | Lloyds Banking Group plc            | 4.650% | 3/24/26       | 6,399               | 6,288                 |
|   | ING Groep NV                               | 3.869% | 3/28/26       | 8,640               | 8,469                 |   | Lloyds Banking Group plc            | 4.716% | 8/11/26       | 20,316              | 20,052                |
|   | ING Groep NV                               | 3.950% | 3/29/27       | 7,971               | 7,719                 |   | Lloyds Banking Group plc            | 3.750% | 1/11/27       | 3,338               | 3,207                 |
|   | ING Groep NV                               | 1.726% | 4/1/27        | 4,160               | 3,849                 |   | Lloyds Banking Group plc            | 1.627% | 5/11/27       | 3,465               | 3,176                 |
|   | ING Groep NV                               | 4.017% | 3/28/28       | 12,740              | 12,410                |   | Lloyds Banking Group plc            | 3.750% | 3/18/28       | 11,335              | 10,853                |
|   | ING Groep NV                               | 4.550% | 10/2/28       | 6,995               | 6,907                 |   | Lloyds Banking Group plc            | 4.375% | 3/22/28       | 18,596              | 18,186                |
|   | Intercontinental Exchange Inc.             | 3.650% | 5/23/25       | 5,625               | 5,518                 | 3 | Lloyds Banking Group plc            | 4.550% | 8/16/28       | 3,176               | 3,128                 |
|   | Intercontinental Exchange Inc.             | 3.750% | 12/1/25       | 10,641              | 10,455                |   | Lloyds Banking Group plc            | 3.574% | 11/7/28       | 4,650               | 4,375                 |
|   | Intercontinental Exchange Inc.             | 3.100% | 9/15/27       | 3,819               | 3,639                 |   | Lloyds Banking Group plc            | 5.871% | 3/6/29        | 8,275               | 8,482                 |
|   | Intercontinental Exchange Inc.             | 4.000% | 9/15/27       | 11,682              | 11,476                |   | LPL Holdings Inc.                   | 6.750% | 11/17/28      | 3,050               | 3,248                 |
|   | Intercontinental Exchange Inc.             | 4.350% | 6/15/29       | 2,000               | 1,992                 |   | M&T Bank Corp.                      | 4.553% | 8/16/28       | 4,895               | 4,721                 |
|   | Invesco Finance plc                        | 3.750% | 1/15/26       | 1,263               | 1,230                 |   | M&T Bank Corp.                      | 7.413% | 10/30/29      | 3,700               | 3,985                 |
|   | Janus Henderson US Holdings Inc.           | 4.875% | 8/1/25        | 2,721               | 2,691                 | 3 | Main Street Capital Corp.           | 3.000% | 7/14/26       | 3,981               | 3,632                 |
|   | Jefferies Financial Group Inc.             | 4.850% | 1/15/27       | 5,907               | 5,882                 |   | Manufacturers & Traders Trust Co.   | 2.900% | 2/6/25        | 4,951               | 4,794                 |
|   | Jefferies Financial Group Inc.             | 6.450% | 6/8/27        | 1,050               | 1,091                 |   | Manufacturers & Traders Trust Co.   | 5.400% | 11/21/25      | 6,945               | 6,916                 |
|   | Jefferies Financial Group Inc.             | 5.875% | 7/21/28       | 6,649               | 6,819                 | 3 | Manufacturers & Traders Trust Co.   | 4.650% | 1/27/26       | 6,285               | 6,152                 |
|   | JPMorgan Chase & Co.                       | 3.125% | 1/23/25       | 4,983               | 4,881                 |   | Manufacturers & Traders Trust Co.   | 3.400% | 8/17/27       | 2,948               | 2,730                 |
|   | JPMorgan Chase & Co.                       | 3.900% | 7/15/25       | 8,393               | 8,271                 |   | Manufacturers & Traders Trust Co.   | 4.700% | 1/27/28       | 8,516               | 8,279                 |
|   | JPMorgan Chase & Co.                       | 7.750% | 7/15/25       | 1,445               | 1,506                 |   | Manulife Financial Corp.            | 4.150% | 3/4/26        | 4,217               | 4,167                 |
|   | JPMorgan Chase & Co.                       | 5.546% | 12/15/25      | 12,575              | 12,585                | 3 | Manulife Financial Corp.            | 2.484% | 5/19/27       | 5,554               | 5,152                 |
|   | JPMorgan Chase & Co.                       | 2.595% | 2/24/26       | 3,490               | 3,380                 |   | Manulife Financial Corp.            | 4.061% | 2/24/32       | 5,327               | 5,037                 |
| 3 | JPMorgan Chase & Co.                       | 2.005% | 3/13/26       | 15,582              | 14,970                |   | Markel Group Inc.                   | 3.500% | 11/1/27       | 1,675               | 1,595                 |
|   | JPMorgan Chase & Co.                       | 3.300% | 4/1/26        | 4,075               | 3,942                 |   | Marsh & McLennan Cos. Inc.          | 3.500% | 3/10/25       | 5,347               | 5,252                 |
| 3 | JPMorgan Chase & Co.                       | 2.083% | 4/22/26       | 63,910              | 61,247                |   | Marsh & McLennan Cos. Inc.          | 3.750% | 3/14/26       | 3,502               | 3,435                 |
|   | JPMorgan Chase & Co.                       | 4.080% | 4/26/26       | 4,980               | 4,901                 |   | Mastercard Inc.                     | 2.000% | 3/3/25        | 6,383               | 6,188                 |
|   | JPMorgan Chase & Co.                       | 3.200% | 6/15/26       | 2,996               | 2,892                 |   | Mastercard Inc.                     | 2.950% | 11/21/26      | 9,043               | 8,718                 |
|   | JPMorgan Chase & Co.                       | 2.950% | 10/1/26       | 13,282              | 12,665                |   | Mastercard Inc.                     | 3.300% | 3/26/27       | 10,566              | 10,248                |
|   | JPMorgan Chase & Co.                       | 7.625% | 10/15/26      | 4,340               | 4,667                 |   | Mastercard Inc.                     | 4.875% | 3/9/28        | 7,770               | 8,018                 |
|   | JPMorgan Chase & Co.                       | 1.045% | 11/19/26      | 23,188              | 21,472                |   | Mercury General Corp.               | 4.400% | 3/15/27       | 3,240               | 3,101                 |
|   | JPMorgan Chase & Co.                       | 4.125% | 12/15/26      | 25,024              | 24,539                |   | MetLife Inc.                        | 3.000% | 3/1/25        | 4,020               | 3,931                 |
| 3 | JPMorgan Chase & Co.                       | 3.960% | 1/29/27       | 18,911              | 18,474                |   | MetLife Inc.                        | 3.600% | 11/13/25      | 4,604               | 4,530                 |
|   | JPMorgan Chase & Co.                       | 1.040% | 2/4/27        | 20,407              | 18,747                |   | Mitsubishi UFJ Financial Group Inc. | 2.193% | 2/25/25       | 26,841              | 25,931                |
|   | JPMorgan Chase & Co.                       | 1.578% | 4/22/27       | 72,505              | 66,909                |   | Mitsubishi UFJ Financial Group Inc. | 1.412% | 7/17/25       | 11,693              | 11,044                |
|   | JPMorgan Chase & Co.                       | 8.000% | 4/29/27       | 2,555               | 2,824                 |   | Mitsubishi UFJ Financial Group Inc. | 3.850% | 3/1/26        | 5,636               | 5,504                 |
| 3 | JPMorgan Chase & Co.                       | 1.470% | 9/22/27       | 13,958              | 12,645                |   | Mitsubishi UFJ Financial Group Inc. | 2.757% | 9/13/26       | 6,091               | 5,748                 |
|   | JPMorgan Chase & Co.                       | 3.782% | 2/1/28        | 27,184              | 26,252                |   | Mitsubishi UFJ Financial Group Inc. | 1.538% | 7/20/27       | 37,566              | 34,335                |
|   | JPMorgan Chase & Co.                       | 2.947% | 2/24/28       | 11,102              | 10,445                |   | Mitsubishi UFJ Financial Group Inc. | 3.287% | 7/25/27       | 10,336              | 9,856                 |
|   | JPMorgan Chase & Co.                       | 4.323% | 4/26/28       | 7,114               | 6,996                 |   | Mitsubishi UFJ Financial Group Inc. | 1.640% | 10/13/27      | 8,770               | 7,988                 |
| 3 | JPMorgan Chase & Co.                       | 3.540% | 5/1/28        | 440                 | 420                   |   | Mitsubishi UFJ Financial Group Inc. | 2.341% | 1/19/28       | 6,478               | 5,989                 |
|   | JPMorgan Chase & Co.                       | 4.851% | 7/25/28       | 29,330              | 29,333                |   | Mitsubishi UFJ Financial Group Inc. | 3.961% | 3/2/28        | 16,730              | 16,290                |
| 3 | JPMorgan Chase & Co.                       | 3.509% | 1/23/29       | 11,189              | 10,593                |   | Mitsubishi UFJ Financial Group Inc. | 4.080% | 4/19/28       | 4,651               | 4,524                 |
| 3 | JPMorgan Chase & Co.                       | 4.005% | 4/23/29       | 15,100              | 14,533                |   | Mitsubishi UFJ Financial Group Inc. | 5.017% | 7/20/28       | 4,098               | 4,102                 |
|   | JPMorgan Chase & Co.                       | 2.069% | 6/1/29        | 9,350               | 8,290                 |   | Mitsubishi UFJ Financial Group Inc. | 4.050% | 9/11/28       | 9,904               | 9,627                 |
| 3 | JPMorgan Chase & Co.                       | 4.203% | 7/23/29       | 4,657               | 4,524                 |   |                                     |        |               |                     |                       |
|   | JPMorgan Chase & Co.                       | 5.299% | 7/24/29       | 5,912               | 5,999                 |   |                                     |        |               |                     |                       |
|   | JPMorgan Chase & Co.                       | 6.087% | 10/23/29      | 25,000              | 26,298                |   |                                     |        |               |                     |                       |
|   | Kemper Corp.                               | 4.350% | 2/15/25       | 3,648               | 3,570                 |   |                                     |        |               |                     |                       |
| 3 | KeyBank NA                                 | 3.300% | 6/1/25        | 5,656               | 5,442                 |   |                                     |        |               |                     |                       |
| 3 | KeyBank NA                                 | 4.150% | 8/8/25        | 4,570               | 4,435                 |   |                                     |        |               |                     |                       |
|   | KeyBank NA                                 | 4.700% | 1/26/26       | 5,935               | 5,791                 |   |                                     |        |               |                     |                       |
| 3 | KeyBank NA                                 | 5.850% | 11/15/27      | 10,285              | 10,283                |   |                                     |        |               |                     |                       |
| 3 | KeyBank NA                                 | 6.950% | 2/1/28        | 2,000               | 2,034                 |   |                                     |        |               |                     |                       |
| 3 | KeyCorp                                    | 4.150% | 10/29/25      | 4,511               | 4,401                 |   |                                     |        |               |                     |                       |

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |   | Coupon                    | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |           |
|--------------------------------------|--------|---------------|---------------------|-----------------------|---|---------------------------|---------------|---------------------|-----------------------|-----------|
| Sumitomo Mitsui Financial Group Inc. | 2.348% | 1/15/25       | 3,681               | 3,573                 | 3 | US Bancorp                | 5.727%        | 10/21/26            | 11,645                | 11,721    |
| Sumitomo Mitsui Financial Group Inc. | 1.474% | 7/8/25        | 26,727              | 25,295                | 3 | US Bancorp                | 3.150%        | 4/27/27             | 15,090                | 14,355    |
| Sumitomo Mitsui Financial Group Inc. | 0.948% | 1/12/26       | 5,989               | 5,518                 | 3 | US Bancorp                | 6.787%        | 10/26/27            | 4,000                 | 4,175     |
| Sumitomo Mitsui Financial Group Inc. | 3.784% | 3/9/26        | 8,028               | 7,828                 | 3 | US Bancorp                | 3.900%        | 4/26/28             | 7,395                 | 7,150     |
| Sumitomo Mitsui Financial Group Inc. | 5.880% | 7/13/26       | 4,115               | 4,210                 | 3 | US Bancorp                | 4.548%        | 7/22/28             | 10,305                | 10,157    |
| Sumitomo Mitsui Financial Group Inc. | 1.402% | 9/17/26       | 19,830              | 18,050                | 3 | US Bancorp                | 5.775%        | 6/12/29             | 6,975                 | 7,164     |
| Sumitomo Mitsui Financial Group Inc. | 3.010% | 10/19/26      | 15,408              | 14,675                | 3 | US Bank NA                | 2.050%        | 1/21/25             | 7,150                 | 6,916     |
| Sumitomo Mitsui Financial Group Inc. | 3.446% | 1/11/27       | 17,759              | 17,066                | 3 | US Bank NA                | 2.800%        | 1/27/25             | 7,536                 | 7,332     |
| Sumitomo Mitsui Financial Group Inc. | 2.174% | 1/14/27       | 12,694              | 11,742                | 3 | Visa Inc.                 | 3.150%        | 12/14/25            | 29,425                | 28,710    |
| Sumitomo Mitsui Financial Group Inc. | 5.520% | 1/13/28       | 13,203              | 13,516                | 3 | Visa Inc.                 | 1.900%        | 4/15/27             | 12,387                | 11,531    |
| Sumitomo Mitsui Financial Group Inc. | 5.800% | 7/13/28       | 7,580               | 7,851                 | 3 | Visa Inc.                 | 0.750%        | 8/15/27             | 2,879                 | 2,547     |
| Sumitomo Mitsui Financial Group Inc. | 3.944% | 7/19/28       | 6,995               | 6,747                 | 3 | Voya Financial Inc.       | 3.650%        | 6/15/26             | 3,400                 | 3,288     |
| Sumitomo Mitsui Financial Group Inc. | 1.902% | 9/17/28       | 22,152              | 19,391                | 3 | Voya Financial Inc.       | 4.700%        | 1/23/48             | 1,425                 | 1,176     |
| Synchrony Bank                       | 5.625% | 8/23/27       | 14,272              | 14,039                | 3 | Wachovia Corp.            | 7574%         | 8/1/26              | 99                    | 105       |
| Synchrony Financial                  | 4.500% | 7/23/25       | 6,486               | 6,337                 | 3 | Wells Fargo & Co.         | 3.000%        | 2/19/25             | 15,496                | 15,152    |
| Synchrony Financial                  | 3.700% | 8/4/26        | 4,437               | 4,168                 | 3 | Wells Fargo & Co.         | 3.550%        | 9/29/25             | 18,293                | 17,886    |
| Synovus Bank                         | 5.625% | 2/15/28       | 3,740               | 3,600                 | 3 | Wells Fargo & Co.         | 2.164%        | 2/11/26             | 46,137                | 44,428    |
| Toronto-Dominion Bank                | 1.250% | 12/13/24      | 9,897               | 9,533                 | 3 | Wells Fargo & Co.         | 3.000%        | 4/22/26             | 30,798                | 29,512    |
| Toronto-Dominion Bank                | 1.450% | 1/10/25       | 5,416               | 5,218                 | 3 | Wells Fargo & Co.         | 3.908%        | 4/25/26             | 19,273                | 18,899    |
| Toronto-Dominion Bank                | 3.766% | 6/6/25        | 7,045               | 6,930                 | 3 | Wells Fargo & Co.         | 2.188%        | 4/30/26             | 35,225                | 33,761    |
| Toronto-Dominion Bank                | 1.150% | 6/12/25       | 4,389               | 4,155                 | 3 | Wells Fargo & Co.         | 4.100%        | 6/3/26              | 13,027                | 12,738    |
| Toronto-Dominion Bank                | 0.750% | 9/11/25       | 12,697              | 11,850                | 3 | Wells Fargo & Co.         | 4.540%        | 8/15/26             | 12,805                | 12,678    |
| Toronto-Dominion Bank                | 0.750% | 1/6/26        | 3,890               | 3,593                 | 3 | Wells Fargo & Co.         | 3.000%        | 10/23/26            | 21,961                | 20,854    |
| Toronto-Dominion Bank                | 5.103% | 1/9/26        | 10,310              | 10,381                | 3 | Wells Fargo & Co.         | 3.196%        | 6/17/27             | 2,282                 | 2,182     |
| Toronto-Dominion Bank                | 1.200% | 6/3/26        | 3,271               | 3,003                 | 3 | Wells Fargo & Co.         | 4.300%        | 7/22/27             | 13,685                | 13,400    |
| Toronto-Dominion Bank                | 5.532% | 7/17/26       | 6,135               | 6,253                 | 3 | Wells Fargo & Co.         | 3.526%        | 3/24/28             | 34,048                | 32,494    |
| Toronto-Dominion Bank                | 1.250% | 9/10/26       | 15,452              | 14,118                | 3 | Wells Fargo & Co.         | 3.584%        | 5/22/28             | 19,847                | 18,911    |
| Toronto-Dominion Bank                | 1.950% | 1/12/27       | 7,065               | 6,534                 | 3 | Wells Fargo & Co.         | 4.808%        | 7/25/28             | 31,376                | 31,166    |
| Toronto-Dominion Bank                | 2.800% | 3/10/27       | 10,659              | 10,066                | 3 | Wells Fargo & Co.         | 5.574%        | 7/25/29             | 28,363                | 28,956    |
| Toronto-Dominion Bank                | 4.108% | 6/8/27        | 17,320              | 17,015                | 3 | Wells Fargo Bank NA       | 5.550%        | 8/1/25              | 5,860                 | 5,921     |
| Toronto-Dominion Bank                | 4.693% | 9/15/27       | 12,912              | 12,915                | 3 | Wells Fargo Bank NA       | 5.450%        | 8/7/26              | 6,185                 | 6,286     |
| Toronto-Dominion Bank                | 5.156% | 1/10/28       | 7,500               | 7,634                 | 3 | Wells Fargo Bank NA       | 5.254%        | 12/11/26            | 10,200                | 10,330    |
| Toronto-Dominion Bank                | 5.523% | 7/17/28       | 11,095              | 11,423                | 3 | Western Union Co.         | 2.850%        | 1/10/25             | 4,939                 | 4,799     |
| Trinity Acquisition plc              | 4.400% | 3/15/26       | 6,013               | 5,940                 | 3 | Western Union Co.         | 1.350%        | 3/15/26             | 4,570                 | 4,206     |
| Truist Bank                          | 2.150% | 12/6/24       | 6,793               | 6,595                 | 3 | Westpac Banking Corp.     | 2.350%        | 2/19/25             | 16,754                | 16,296    |
| Truist Bank                          | 1.500% | 3/10/25       | 8,869               | 8,473                 | 3 | Westpac Banking Corp.     | 5.512%        | 11/17/25            | 3,045                 | 3,096     |
| Truist Bank                          | 3.625% | 9/16/25       | 12,897              | 12,485                | 3 | Westpac Banking Corp.     | 2.850%        | 5/13/26             | 18,359                | 17,636    |
| Truist Bank                          | 3.800% | 10/30/26      | 4,161               | 3,980                 | 3 | Westpac Banking Corp.     | 3.350%        | 3/8/27              | 6,367                 | 6,137     |
| Truist Financial Corp.               | 4.000% | 5/1/25        | 13,465              | 13,234                | 3 | Westpac Banking Corp.     | 5.457%        | 11/18/27            | 14,445                | 14,920    |
| Truist Financial Corp.               | 3.700% | 6/5/25        | 3,578               | 3,499                 | 3 | Westpac Banking Corp.     | 3.400%        | 1/25/28             | 7,073                 | 6,768     |
| Truist Financial Corp.               | 1.267% | 3/2/27        | 7,837               | 7,181                 | 3 | Westpac Banking Corp.     | 5.535%        | 11/17/28            | 8,250                 | 8,567     |
| Truist Financial Corp.               | 6.047% | 6/8/27        | 8,000               | 8,144                 | 3 | Westpac Banking Corp.     | 1.953%        | 11/20/28            | 6,312                 | 5,585     |
| Truist Financial Corp.               | 1.125% | 8/3/27        | 3,557               | 3,118                 | 3 | Westpac Banking Corp.     | 2.894%        | 2/4/30              | 12,011                | 11,575    |
| Truist Financial Corp.               | 4.123% | 6/6/28        | 15,008              | 14,455                | 3 | Westpac Banking Corp.     | 4.322%        | 11/23/31            | 5,042                 | 4,850     |
| Truist Financial Corp.               | 4.873% | 1/26/29       | 12,375              | 12,218                | 3 | Willis North America Inc. | 4.650%        | 6/15/27             | 8,254                 | 8,179     |
| Truist Financial Corp.               | 1.887% | 6/7/29        | 4,515               | 3,902                 | 3 | Willis North America Inc. | 4.500%        | 9/15/28             | 316                   | 308       |
| Truist Financial Corp.               | 7.161% | 10/30/29      | 10,595              | 11,433                |   |                           |               |                     |                       | 6,502,120 |
| UBS AG                               | 5.800% | 9/11/25       | 4,825               | 4,882                 |   |                           |               |                     |                       |           |
| UBS AG                               | 5.650% | 9/11/28       | 9,405               | 9,756                 |   |                           |               |                     |                       |           |
| UBS Group AG                         | 3.750% | 3/26/25       | 19,732              | 19,330                |   |                           |               |                     |                       |           |
| UBS Group AG                         | 4.550% | 4/17/26       | 13,191              | 13,013                |   |                           |               |                     |                       |           |
| US Bancorp                           | 1.450% | 5/12/25       | 11,871              | 11,312                |   |                           |               |                     |                       |           |
| US Bancorp                           | 3.950% | 11/17/25      | 3,045               | 2,998                 |   |                           |               |                     |                       |           |
| US Bancorp                           | 3.100% | 4/27/26       | 13,339              | 12,789                |   |                           |               |                     |                       |           |
| US Bancorp                           | 2.375% | 7/22/26       | 10,323              | 9,694                 |   |                           |               |                     |                       |           |
|                                      |        |               |                     |                       |   |                           |               |                     |                       |           |
|                                      |        |               |                     |                       |   |                           |               |                     |                       |           |
|                                      |        |               |                     |                       |   |                           |               |                     |                       |           |
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## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

|                                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------------|--------|---------------|---------------------|-----------------------|-------------------------------------------------|--------|---------------|---------------------|-----------------------|
| UnitedHealth Group Inc.                           | 3.375% | 4/15/27       | 7,966               | 7,715                 | FedEx Corp.                                     | 3.250% | 4/1/26        | 3,050               | 2,950                 |
| UnitedHealth Group Inc.                           | 3.700% | 5/15/27       | 6,415               | 6,285                 | FedEx Corp.                                     | 4.200% | 10/17/28      | 6,000               | 5,901                 |
| UnitedHealth Group Inc.                           | 5.250% | 2/15/28       | 5,127               | 5,303                 | Fortive Corp.                                   | 3.150% | 6/15/26       | 5,278               | 5,072                 |
| UnitedHealth Group Inc.                           | 3.850% | 6/15/28       | 8,050               | 7,889                 | General Dynamics Corp.                          | 3.250% | 4/1/25        | 3,975               | 3,897                 |
| UnitedHealth Group Inc.                           | 3.875% | 12/15/28      | 4,983               | 4,882                 | General Dynamics Corp.                          | 3.500% | 5/15/25       | 3,457               | 3,398                 |
| Universal Health Services Inc.                    | 1.650% | 9/1/26        | 4,495               | 4,089                 | General Dynamics Corp.                          | 3.500% | 4/1/27        | 5,090               | 4,956                 |
| <sup>3</sup> UPMC                                 | 3.600% | 4/3/25        | 5,665               | 5,530                 | General Dynamics Corp.                          | 2.625% | 11/15/27      | 4,140               | 3,881                 |
| Utah Acquisition Sub Inc.                         | 3.950% | 6/15/26       | 16,100              | 15,586                | General Dynamics Corp.                          | 3.750% | 5/15/28       | 8,334               | 8,185                 |
| Viatis Inc.                                       | 1.650% | 6/22/25       | 4,550               | 4,309                 | HEICO Corp.                                     | 5.250% | 8/1/28        | 2,000               | 2,043                 |
| Zimmer Biomet Holdings Inc.                       | 3.050% | 1/15/26       | 4,637               | 4,478                 | Hexcel Corp.                                    | 4.200% | 2/15/27       | 3,379               | 3,256                 |
| Zoetis Inc.                                       | 5.400% | 11/14/25      | 5,030               | 5,072                 | Honeywell International Inc.                    | 1.350% | 6/1/25        | 2,194               | 2,095                 |
| Zoetis Inc.                                       | 3.900% | 8/20/28       | 570                 | 558                   | Honeywell International Inc.                    | 2.500% | 11/1/26       | 5,174               | 4,929                 |
|                                                   |        |               |                     | 1,199,257             | Honeywell International Inc.                    | 1.100% | 3/1/27        | 7,621               | 6,916                 |
| <b>Industrials (1.7%)</b>                         |        |               |                     |                       | Honeywell International Inc.                    | 4.950% | 2/15/28       | 4,525               | 4,661                 |
| 3M Co.                                            | 2.000% | 2/14/25       | 4,480               | 4,316                 | Howmet Aerospace Inc.                           | 3.000% | 1/15/29       | 1,667               | 1,523                 |
| 3M Co.                                            | 2.650% | 4/15/25       | 2,900               | 2,811                 | Huntington Ingalls Industries Inc.              | 3.844% | 5/1/25        | 319                 | 312                   |
| <sup>3</sup> 3M Co.                               | 3.000% | 8/7/25        | 8,045               | 7,801                 | Huntington Ingalls Industries Inc.              | 3.483% | 12/1/27       | 5,667               | 5,359                 |
| <sup>3</sup> 3M Co.                               | 2.250% | 9/19/26       | 2,099               | 1,964                 | Huntington Ingalls Industries Inc.              | 2.043% | 8/16/28       | 2,500               | 2,202                 |
| 3M Co.                                            | 2.875% | 10/15/27      | 4,520               | 4,253                 | Illinois Tool Works Inc.                        | 2.650% | 11/15/26      | 6,476               | 6,184                 |
| <sup>3</sup> 3M Co.                               | 3.625% | 9/14/28       | 2,500               | 2,383                 | Ingersoll Rand Inc.                             | 5.400% | 8/14/28       | 585                 | 603                   |
| Amphenol Corp.                                    | 2.050% | 3/1/25        | 3,050               | 2,945                 | Jacobs Engineering Group Inc.                   | 6.350% | 8/18/28       | 4,000               | 4,178                 |
| <sup>3</sup> BNSF Funding Trust I                 | 6.613% | 12/15/55      | 3,664               | 3,572                 | JB Hunt Transport Services Inc.                 | 3.875% | 3/1/26        | 6,102               | 5,971                 |
| Boeing Co.                                        | 4.875% | 5/1/25        | 17,762              | 17,681                | <sup>3</sup> John Deere Capital Corp.           | 2.050% | 1/9/25        | 8,914               | 8,667                 |
| Boeing Co.                                        | 2.600% | 10/30/25      | 4,834               | 4,621                 | <sup>3</sup> John Deere Capital Corp.           | 1.250% | 1/10/25       | 6,880               | 6,636                 |
| Boeing Co.                                        | 2.750% | 2/1/26        | 4,552               | 4,357                 | <sup>3</sup> John Deere Capital Corp.           | 3.400% | 6/6/25        | 4,622               | 4,548                 |
| Boeing Co.                                        | 2.196% | 2/4/26        | 43,944              | 41,526                | <sup>3</sup> John Deere Capital Corp.           | 4.950% | 6/6/25        | 4,900               | 4,920                 |
| Boeing Co.                                        | 3.100% | 5/1/26        | 4,999               | 4,806                 | <sup>3</sup> John Deere Capital Corp.           | 4.050% | 9/8/25        | 4,060               | 4,024                 |
| Boeing Co.                                        | 2.250% | 6/15/26       | 6,739               | 6,318                 | John Deere Capital Corp.                        | 5.300% | 9/8/25        | 4,000               | 4,054                 |
| Boeing Co.                                        | 2.700% | 2/1/27        | 5,469               | 5,159                 | <sup>3</sup> John Deere Capital Corp.           | 4.800% | 1/9/26        | 2,410               | 2,423                 |
| Boeing Co.                                        | 5.040% | 5/1/27        | 16,099              | 16,248                | <sup>3</sup> John Deere Capital Corp.           | 0.700% | 1/15/26       | 5,745               | 5,327                 |
| Boeing Co.                                        | 3.250% | 2/1/28        | 7,702               | 7,306                 | <sup>3</sup> John Deere Capital Corp.           | 5.050% | 3/3/26        | 3,000               | 3,045                 |
| Burlington Northern Santa Fe LLC                  | 3.000% | 4/1/25        | 7,789               | 7,619                 | <sup>3</sup> John Deere Capital Corp.           | 4.750% | 6/8/26        | 2,105               | 2,120                 |
| Burlington Northern Santa Fe LLC                  | 3.650% | 9/1/25        | 6,067               | 5,961                 | <sup>3</sup> John Deere Capital Corp.           | 1.050% | 6/17/26       | 4,650               | 4,284                 |
| Burlington Northern Santa Fe LLC                  | 3.250% | 6/15/27       | 4,080               | 3,935                 | <sup>3</sup> John Deere Capital Corp.           | 5.150% | 9/8/26        | 2,800               | 2,852                 |
| Canadian National Railway Co.                     | 2.750% | 3/1/26        | 3,337               | 3,214                 | <sup>3</sup> John Deere Capital Corp.           | 2.250% | 9/14/26       | 5,064               | 4,787                 |
| Canadian Pacific Railway Co.                      | 2.900% | 2/1/25        | 6,441               | 6,275                 | <sup>3</sup> John Deere Capital Corp.           | 1.300% | 10/13/26      | 5,235               | 4,814                 |
| Canadian Pacific Railway Co.                      | 1.750% | 12/2/26       | 8,054               | 7,433                 | <sup>3</sup> John Deere Capital Corp.           | 1.700% | 1/11/27       | 5,260               | 4,857                 |
| Carrier Global Corp.                              | 2.242% | 2/15/25       | 9,883               | 9,562                 | <sup>3</sup> John Deere Capital Corp.           | 1.750% | 3/9/27        | 1,446               | 1,332                 |
| <sup>5</sup> Carrier Global Corp.                 | 5.800% | 11/30/25      | 2,735               | 2,773                 | <sup>3</sup> John Deere Capital Corp.           | 4.150% | 9/15/27       | 14,735              | 14,641                |
| Carrier Global Corp.                              | 2.493% | 2/15/27       | 13,635              | 12,833                | <sup>3</sup> John Deere Capital Corp.           | 3.050% | 1/6/28        | 235                 | 224                   |
| <sup>3</sup> Caterpillar Financial Services Corp. | 4.900% | 1/17/25       | 5,035               | 5,037                 | <sup>3</sup> John Deere Capital Corp.           | 4.750% | 1/20/28       | 12,068              | 12,267                |
| <sup>3</sup> Caterpillar Financial Services Corp. | 1.450% | 5/15/25       | 4,085               | 3,906                 | <sup>3</sup> John Deere Capital Corp.           | 4.900% | 3/3/28        | 6,450               | 6,570                 |
| Caterpillar Financial Services Corp.              | 5.150% | 8/11/25       | 4,850               | 4,886                 | <sup>3</sup> John Deere Capital Corp.           | 4.950% | 7/14/28       | 12,356              | 12,664                |
| <sup>3</sup> Caterpillar Financial Services Corp. | 3.650% | 8/12/25       | 4,726               | 4,651                 | <sup>3</sup> Johnson Controls International plc | 3.900% | 2/14/26       | 3,064               | 2,994                 |
| <sup>3</sup> Caterpillar Financial Services Corp. | 0.800% | 11/13/25      | 2,572               | 2,402                 | Keysight Technologies Inc.                      | 4.600% | 4/6/27        | 4,545               | 4,532                 |
| Caterpillar Financial Services Corp.              | 0.900% | 3/2/26        | 6,106               | 5,661                 | Kirby Corp.                                     | 4.200% | 3/1/28        | 4,693               | 4,527                 |
| <sup>3</sup> Caterpillar Financial Services Corp. | 4.350% | 5/15/26       | 7,500               | 7,485                 | L3Harris Technologies Inc.                      | 3.832% | 4/27/25       | 5,765               | 5,664                 |
| <sup>3</sup> Caterpillar Financial Services Corp. | 1.150% | 9/14/26       | 3,350               | 3,076                 | L3Harris Technologies Inc.                      | 5.400% | 1/15/27       | 3,027               | 3,091                 |
| <sup>3</sup> Caterpillar Financial Services Corp. | 1.700% | 1/8/27        | 9,191               | 8,499                 | L3Harris Technologies Inc.                      | 4.400% | 6/15/28       | 7,674               | 7,581                 |
| <sup>3</sup> Caterpillar Financial Services Corp. | 3.600% | 8/12/27       | 11,288              | 11,028                | L3Harris Technologies Inc.                      | 4.400% | 6/15/28       | 8,463               | 8,365                 |
| CH Robinson Worldwide Inc.                        | 4.200% | 4/15/28       | 5,000               | 4,839                 | Lennox International Inc.                       | 1.350% | 8/1/25        | 3,773               | 3,552                 |
| CNH Industrial Capital LLC                        | 5.450% | 10/14/25      | 2,224               | 2,237                 | Lennox International Inc.                       | 5.500% | 9/15/28       | 3,200               | 3,289                 |
| CNH Industrial Capital LLC                        | 1.875% | 1/15/26       | 3,740               | 3,509                 | LKQ Corp.                                       | 5.750% | 6/15/28       | 5,975               | 6,137                 |
| CNH Industrial Capital LLC                        | 4.550% | 4/10/28       | 12,095              | 11,935                | Lockheed Martin Corp.                           | 4.950% | 10/15/25      | 3,848               | 3,883                 |
| CNH Industrial Capital LLC                        | 5.500% | 1/12/29       | 3,500               | 3,609                 | Lockheed Martin Corp.                           | 3.550% | 1/15/26       | 6,925               | 6,804                 |
| CSX Corp.                                         | 3.350% | 11/1/25       | 7,870               | 7,677                 | Lockheed Martin Corp.                           | 5.100% | 11/15/27      | 18,520              | 19,120                |
| CSX Corp.                                         | 2.600% | 11/1/26       | 5,475               | 5,213                 | Lockheed Martin Corp.                           | 4.450% | 5/15/28       | 9,945               | 10,006                |
| CSX Corp.                                         | 3.250% | 6/1/27        | 1,068               | 1,030                 | <sup>5</sup> Mileage Plus Holdings LLC          | 6.500% | 6/20/27       | 4,900               | 4,914                 |
| Cummins Inc.                                      | 0.750% | 9/1/25        | 2,396               | 2,246                 | Norfolk Southern Corp.                          | 3.650% | 8/1/25        | 592                 | 580                   |
| Deere & Co.                                       | 2.750% | 4/15/25       | 3,919               | 3,822                 | Norfolk Southern Corp.                          | 2.900% | 6/15/26       | 3,780               | 3,627                 |
| <sup>5</sup> Delta Air Lines Inc.                 | 4.750% | 10/20/28      | 10,000              | 9,831                 | Norfolk Southern Corp.                          | 3.150% | 6/1/27        | 2,542               | 2,430                 |
| Dover Corp.                                       | 3.150% | 11/15/25      | 3,571               | 3,455                 | Norfolk Southern Corp.                          | 3.800% | 8/1/28        | 1,865               | 1,816                 |
| Eaton Corp.                                       | 3.103% | 9/15/27       | 5,374               | 5,145                 | Northrop Grumman Corp.                          | 2.930% | 1/15/25       | 4,903               | 4,792                 |
| Emerson Electric Co.                              | 3.150% | 6/1/25        | 914                 | 894                   | Northrop Grumman Corp.                          | 3.200% | 2/1/27        | 5,955               | 5,729                 |
| Emerson Electric Co.                              | 0.875% | 10/15/26      | 3,814               | 3,461                 | Northrop Grumman Corp.                          | 3.250% | 1/15/28       | 16,876              | 16,137                |
| Emerson Electric Co.                              | 1.800% | 10/15/27      | 4,663               | 4,257                 | Otis Worldwide Corp.                            | 2.056% | 4/5/25        | 7,582               | 7,295                 |
| Emerson Electric Co.                              | 2.000% | 12/21/28      | 7,000               | 6,277                 | Otis Worldwide Corp.                            | 2.293% | 4/5/27        | 4,599               | 4,286                 |

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

|                                      |        |                  |  | Face<br>Amount<br>(\$000) | Market<br>Value*<br>(\$000) |   |                                      |                  |          | Face<br>Amount<br>(\$000) | Market<br>Value*<br>(\$000) |
|--------------------------------------|--------|------------------|--|---------------------------|-----------------------------|---|--------------------------------------|------------------|----------|---------------------------|-----------------------------|
|                                      | Coupon | Maturity<br>Date |  |                           |                             |   | Coupon                               | Maturity<br>Date |          |                           |                             |
| Public Service Enterprise Group Inc. | 0.800% | 8/15/25          |  | 8,697                     | 8,128                       | 3 | Asian Development Bank               | 4.625%           | 6/13/25  | 10,945                    | 10,957                      |
| Public Service Enterprise Group Inc. | 5.850% | 11/15/27         |  | 3,680                     | 3,833                       | 3 | Asian Development Bank               | 0.375%           | 9/3/25   | 19,044                    | 17,800                      |
| Public Service Enterprise Group Inc. | 5.875% | 10/15/28         |  | 4,050                     | 4,250                       | 3 | Asian Development Bank               | 4.250%           | 1/9/26   | 32,172                    | 32,152                      |
| Puget Energy Inc.                    | 3.650% | 5/15/25          |  | 4,880                     | 4,756                       | 3 | Asian Development Bank               | 0.500%           | 2/4/26   | 26,014                    | 24,062                      |
| Puget Energy Inc.                    | 2.379% | 6/15/28          |  | 2,963                     | 2,645                       | 3 | Asian Development Bank               | 1.000%           | 4/14/26  | 11,008                    | 10,239                      |
| San Diego Gas & Electric Co.         | 2.500% | 5/15/26          |  | 4,102                     | 3,913                       | 3 | Asian Development Bank               | 2.000%           | 4/24/26  | 21,643                    | 20,580                      |
| San Diego Gas & Electric Co.         | 4.950% | 8/15/28          |  | 3,537                     | 3,611                       | 3 | Asian Development Bank               | 2.625%           | 1/12/27  | 5,261                     | 5,038                       |
| Sempra                               | 3.300% | 4/1/25           |  | 4,835                     | 4,716                       | 3 | Asian Development Bank               | 1.500%           | 1/20/27  | 20,992                    | 19,434                      |
| Sempra                               | 3.250% | 6/15/27          |  | 7,523                     | 7,133                       | 3 | Asian Development Bank               | 3.125%           | 8/20/27  | 27,950                    | 27,080                      |
| Sempra                               | 3.400% | 2/1/28           |  | 3,768                     | 3,594                       | 3 | Asian Development Bank               | 3.750%           | 4/25/28  | 21,625                    | 21,389                      |
| Sempra                               | 4.125% | 4/1/52           |  | 4,990                     | 4,298                       | 3 | Asian Development Bank               | 4.500%           | 8/25/28  | 23,440                    | 23,921                      |
| Sierra Pacific Power Co.             | 2.600% | 5/1/26           |  | 6,344                     | 6,040                       |   | Asian Infrastructure Investment Bank | 0.500%           | 5/28/25  | 20,820                    | 19,652                      |
| Southern California Edison Co.       | 3.700% | 8/1/25           |  | 9,832                     | 9,634                       |   | Asian Infrastructure Investment Bank | 3.375%           | 6/29/25  | 15,190                    | 14,912                      |
| Southern California Edison Co.       | 1.200% | 2/1/26           |  | 3,050                     | 2,838                       |   | Asian Infrastructure Investment Bank | 0.500%           | 1/27/26  | 26,890                    | 24,847                      |
| Southern California Edison Co.       | 5.850% | 11/1/27          |  | 4,473                     | 4,672                       |   | Asian Infrastructure Investment Bank | 4.875%           | 9/14/26  | 11,550                    | 11,743                      |
| Southern California Edison Co.       | 5.300% | 3/1/28           |  | 8,474                     | 8,705                       |   | Asian Infrastructure Investment Bank | 3.750%           | 9/14/27  | 9,260                     | 9,142                       |
| Southern California Edison Co.       | 5.650% | 10/1/28          |  | 2,405                     | 2,508                       |   | Asian Infrastructure Investment Bank | 4.000%           | 1/18/28  | 18,800                    | 18,701                      |
| Southern California Gas Co.          | 3.200% | 6/15/25          |  | 3,680                     | 3,588                       |   | Canadian Government Bond             | 1.625%           | 1/22/25  | 24,139                    | 23,397                      |
| Southern California Gas Co.          | 2.600% | 6/15/26          |  | 4,995                     | 4,766                       |   | Canadian Government Bond             | 2.875%           | 4/28/25  | 11,680                    | 11,423                      |
| Southern California Gas Co.          | 2.950% | 4/15/27          |  | 5,820                     | 5,519                       |   | Canadian Government Bond             | 0.750%           | 5/19/26  | 32,085                    | 29,625                      |
| Southern Co.                         | 5.150% | 10/6/25          |  | 1,912                     | 1,918                       |   | Canadian Government Bond             | 3.750%           | 4/26/28  | 20,467                    | 20,295                      |
| Southern Co.                         | 3.250% | 7/1/26           |  | 11,472                    | 11,066                      |   | Corp. Andina de Fomento              | 1.625%           | 9/23/25  | 7,595                     | 7,160                       |
| Southern Co.                         | 4.850% | 6/15/28          |  | 4,975                     | 5,012                       |   | Corp. Andina de Fomento              | 5.250%           | 11/21/25 | 15,755                    | 15,778                      |
| Southern Co.                         | 4.000% | 1/15/51          |  | 10,209                    | 9,745                       |   | Corp. Andina de Fomento              | 4.750%           | 4/1/26   | 5,225                     | 5,189                       |
| Southern Co.                         | 3.750% | 9/15/51          |  | 7,210                     | 6,568                       |   | Corp. Andina de Fomento              | 2.250%           | 2/8/27   | 6,090                     | 5,619                       |
| Southern Co. Gas Capital Corp.       | 3.250% | 6/15/26          |  | 1,974                     | 1,899                       |   | Corp. Andina de Fomento              | 6.000%           | 4/26/27  | 7,000                     | 7,242                       |
| Southern Power Co.                   | 4.150% | 12/1/25          |  | 1,411                     | 1,390                       |   | Council of Europe Development Bank   | 1.375%           | 2/27/25  | 10,975                    | 10,561                      |
| Southern Power Co.                   | 0.900% | 1/15/26          |  | 1,125                     | 1,037                       |   | Council of Europe Development Bank   | 3.000%           | 6/16/25  | 3,975                     | 3,884                       |
| Southwest Gas Corp.                  | 5.800% | 12/1/27          |  | 1,305                     | 1,344                       |   | Council of Europe Development Bank   | 3.750%           | 5/25/26  | 8,225                     | 8,135                       |
| Southwest Gas Corp.                  | 5.450% | 3/23/28          |  | 2,166                     | 2,216                       |   | Council of Europe Development Bank   | 0.875%           | 9/22/26  | 6,745                     | 6,175                       |
| Southwestern Electric Power Co.      | 1.650% | 3/15/26          |  | 5,269                     | 4,911                       |   | Council of Europe Development Bank   | 3.625%           | 1/26/28  | 11,710                    | 11,527                      |
| Southwestern Electric Power Co.      | 2.750% | 10/1/26          |  | 3,133                     | 2,945                       |   | Equinor ASA                          | 2.875%           | 4/6/25   | 12,960                    | 12,656                      |
| Southwestern Electric Power Co.      | 4.100% | 9/15/28          |  | 4,150                     | 4,013                       |   | Equinor ASA                          | 1.750%           | 1/22/26  | 8,394                     | 7,941                       |
| Union Electric Co.                   | 2.950% | 6/15/27          |  | 3,524                     | 3,360                       |   | Equinor ASA                          | 3.000%           | 4/6/27</ |                           |                             |

## Short-Term Bond Index Fund

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

## Short-Term Bond Index Fund

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

|                                                      | Coupon                                                      | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------|-------------------------------------------------------------|---------------|---------------------|-----------------------|
|                                                      | United Mexican States                                       | 4.125%        | 1/21/26             | 11,290                |
|                                                      | United Mexican States                                       | 4.150%        | 3/28/27             | 21,684                |
|                                                      | United Mexican States                                       | 3.750%        | 1/11/28             | 1,793                 |
| <sup>3</sup>                                         | United Mexican States                                       | 5.400%        | 2/9/28              | 11,930                |
| <b>Total Sovereign Bonds (Cost \$3,196,750)</b>      |                                                             |               |                     | <b>3,089,909</b>      |
| <b>Taxable Municipal Bonds (0.1%)</b>                |                                                             |               |                     |                       |
|                                                      | California Earthquake Authority Revenue                     | 5.603%        | 7/1/27              | 6,945                 |
|                                                      | California GO                                               | 2.650%        | 4/1/26              | 1,320                 |
|                                                      | Florida State Board of Administration Finance Corp. Revenue | 1.258%        | 7/1/25              | 11,525                |
|                                                      | Florida State Board of Administration Finance Corp. Revenue | 1.705%        | 7/1/27              | 7,680                 |
|                                                      | Oregon GO                                                   | 5.892%        | 6/1/27              | 6,000                 |
|                                                      | State Public School Building Authority PA Revenue           | 5.000%        | 9/15/27             | 2,100                 |
|                                                      | University of California Revenue                            | 0.883%        | 5/15/25             | 2,000                 |
|                                                      | University of California Revenue                            | 3.063%        | 7/1/25              | 2,677                 |
|                                                      | University of California Revenue                            | 1.316%        | 5/15/27             | 4,890                 |
|                                                      | Utah GO                                                     | 4.554%        | 7/1/24              | 2,075                 |
| <b>Total Taxable Municipal Bonds (Cost \$46,510)</b> |                                                             |               |                     | <b>45,457</b>         |

Shares

## Temporary Cash Investments (2.2%)

## Money Market Fund (2.2%)

|                           |                                |        |            |           |
|---------------------------|--------------------------------|--------|------------|-----------|
| <sup>11</sup>             | Vanguard Market Liquidity Fund | 5.435% | 12,297,223 | 1,229,476 |
| <b>(Cost \$1,229,476)</b> |                                |        |            |           |

**Total Investments (101.3%) (Cost \$59,538,036)** **58,066,728**
**Other Assets and Liabilities—Net (-1.3%)** **(729,827)**
**Net Assets (100%)** **57,336,901**

Cost is in \$000.

• See Note A in Notes to Financial Statements.

<sup>1</sup> Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2023.

<sup>2</sup> U.S. government-guaranteed.

<sup>3</sup> 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.

<sup>4</sup> 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.

<sup>5</sup> Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2023, the aggregate value was \$73,797,000, representing 0.1% of net assets.

<sup>6</sup> Guaranteed by the Government of Canada.

<sup>7</sup> Guaranteed by the Government of Japan.

<sup>8</sup> Guaranteed by the Federal Republic of Germany.

<sup>9</sup> Guaranteed by the Republic of Austria.

<sup>10</sup> Guaranteed by the Government of Mexico.

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

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

# Statement of Assets and Liabilities

As of December 31, 2023

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

At December 31, 2023, net assets consisted of:

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

## Investor Shares—Net Assets

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

## ETF Shares—Net Assets

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

## Admiral Shares—Net Assets

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

## Institutional Shares—Net Assets

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

## Institutional Plus Shares—Net Assets

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

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

# Statement of Operations

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

<sup>1</sup> Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$7,620,000, (\$37,000), \$1,000, and (\$1,000), respectively. Purchases and sales are for temporary cash investment purposes.

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

## Statement of Changes in Net Assets

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

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

## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.87</b>           | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> | <b>\$10.31</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .236                    | .133           | .116           | .185           | .230           |
| Net Realized and Unrealized Gain (Loss) on Investments | .230                    | (.726)         | (.241)         | .300           | .258           |
| Total from Investment Operations                       | .466                    | (.593)         | (.125)         | .485           | .488           |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.236)                  | (.134)         | (.116)         | (.185)         | (.228)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.029)         | —              | —              |
| Total Distributions                                    | (.236)                  | (.137)         | (.145)         | (.185)         | (.228)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.10</b>          | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>4.79%</b>            | <b>-5.61%</b>  | <b>-1.15%</b>  | <b>4.61%</b>   | <b>4.77%</b>   |

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$75.21</b>          | <b>\$80.81</b> | <b>\$82.81</b> | <b>\$80.55</b> | <b>\$78.56</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | 1.863                   | 1.106          | .960           | 1.474          | 1.819          |
| Net Realized and Unrealized Gain (Loss) on Investments | 1.780                   | (5.580)        | (1.785)        | 2.267          | 2.014          |
| Total from Investment Operations                       | 3.643                   | (4.474)        | (.825)         | 3.741          | 3.833          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (1.893)                 | (1.105)        | (.953)         | (1.481)        | (1.843)        |
| Distributions from Realized Capital Gains              | —                       | (.021)         | (.222)         | —              | —              |
| Total Distributions                                    | (1.893)                 | (1.126)        | (1.175)        | (1.481)        | (1.843)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$76.96</b>          | <b>\$75.21</b> | <b>\$80.81</b> | <b>\$82.81</b> | <b>\$80.55</b> |
| <b>Total Return</b>                                    | <b>4.91%</b>            | <b>-5.55%</b>  | <b>-1.00%</b>  | <b>4.67%</b>   | <b>4.92%</b>   |

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.87</b>           | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> | <b>\$10.31</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .242                    | .141           | .124           | .192           | .237           |
| Net Realized and Unrealized Gain (Loss) on Investments | .231                    | (.726)         | (.241)         | .301           | .260           |
| Total from Investment Operations                       | .473                    | (.585)         | (.117)         | .493           | .497           |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.243)                  | (.142)         | (.124)         | (.193)         | (.237)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.029)         | —              | —              |
| Total Distributions                                    | (.243)                  | (.145)         | (.153)         | (.193)         | (.237)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.10</b>          | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>4.87%</b>            | <b>-5.54%</b>  | <b>-1.08%</b>  | <b>4.69%</b>   | <b>4.86%</b>   |

#### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.87</b>           | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> | <b>\$10.31</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .245                    | .143           | .126           | .195           | .239           |
| Net Realized and Unrealized Gain (Loss) on Investments | .230                    | (.726)         | (.240)         | .301           | .260           |
| Total from Investment Operations                       | .475                    | (.583)         | (.114)         | .496           | .499           |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.245)                  | (.144)         | (.127)         | (.196)         | (.239)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.029)         | —              | —              |
| Total Distributions                                    | (.245)                  | (.147)         | (.156)         | (.196)         | (.239)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.10</b>          | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Total Return</b>                                    | <b>4.88%</b>            | <b>-5.52%</b>  | <b>-1.06%</b>  | <b>4.71%</b>   | <b>4.88%</b>   |

#### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$9.87</b>           | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> | <b>\$10.31</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .247                    | .145           | .127           | .196           | .240           |
| Net Realized and Unrealized Gain (Loss) on Investments | .229                    | (.727)         | (.240)         | .301           | .260           |
| Total from Investment Operations                       | .476                    | (.582)         | (.113)         | .497           | .500           |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.246)                  | (.145)         | (.128)         | (.197)         | (.240)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.029)         | —              | —              |
| Total Distributions                                    | (.246)                  | (.148)         | (.157)         | (.197)         | (.240)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.10</b>          | <b>\$9.87</b>  | <b>\$10.60</b> | <b>\$10.87</b> | <b>\$10.57</b> |
| <b>Total Return</b>                                    | <b>4.90%</b>            | <b>-5.51%</b>  | <b>-1.05%</b>  | <b>4.72%</b>   | <b>4.89%</b>   |

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

## Notes to Financial Statements

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

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

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

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

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

4. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

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

For the year ended December 31, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

5. **Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on

certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2023, the fund had contributed to Vanguard capital in the amount of \$1,897,000, representing less than 0.01% of the fund's net assets and 0.76% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

**C.** The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2023, custodian fee offset arrangements reduced the fund's expenses by \$9,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2023, based on the inputs used to value them:

|                                        | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000)  |
|----------------------------------------|--------------------|--------------------|--------------------|-------------------|
| <b>Investments</b>                     |                    |                    |                    |                   |
| <b>Assets</b>                          |                    |                    |                    |                   |
| U.S. Government and Agency Obligations | —                  | 38,265,230         | —                  | 38,265,230        |
| Corporate Bonds                        | —                  | 15,436,656         | —                  | 15,436,656        |
| Sovereign Bonds                        | —                  | 3,089,909          | —                  | 3,089,909         |
| Taxable Municipal Bonds                | —                  | 45,457             | —                  | 45,457            |
| Temporary Cash Investments             | 1,229,476          | —                  | —                  | 1,229,476         |
| <b>Total</b>                           | <b>1,229,476</b>   | <b>56,837,252</b>  | <b>—</b>           | <b>58,066,728</b> |

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

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

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | (321,530)         |
| Total Distributable Earnings (Loss) | 321,530           |

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

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 2,286             |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | (1,514,372)       |
| Capital Loss Carryforwards    | (1,795,099)       |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (3,307,185)       |

The tax character of distributions paid was as follows:

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

\* Includes short-term capital gains, if any.

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

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

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

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

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

H. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

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

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

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

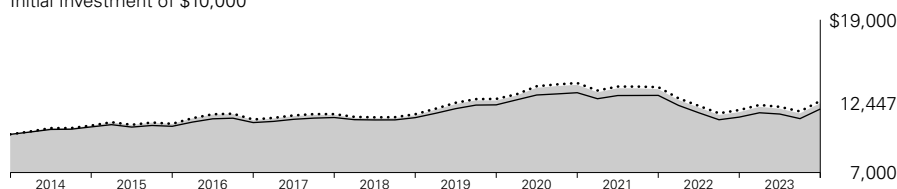
# Intermediate-Term Bond Index Fund

## Performance Summary

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

### Cumulative Performance: December 31, 2013, Through December 31, 2023

Initial Investment of \$10,000



### Average Annual Total Returns Periods Ended December 31, 2023

|                                                                 | One<br>Year | Five<br>Years | Ten<br>Years | Final Value<br>of a \$10,000<br>Investment |
|-----------------------------------------------------------------|-------------|---------------|--------------|--------------------------------------------|
| Intermediate-Term Bond Index Fund Investor Shares               | 5.99%       | 1.59%         | 2.21%        | \$12,447                                   |
| Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index | 5.99        | 1.73          | 2.36         | 12,622                                     |
| Bloomberg U.S. Aggregate Float Adjusted Index                   | 5.60        | 1.17          | 1.83         | 11,989                                     |

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

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

See Financial Highlights for dividend and capital gains information.

# Intermediate-Term Bond Index Fund

|                                                                 | Average Annual Total Returns<br>Periods Ended December 31, 2023 |               |              | Final Value<br>of a \$5,000,000<br>Investment |
|-----------------------------------------------------------------|-----------------------------------------------------------------|---------------|--------------|-----------------------------------------------|
|                                                                 | One<br>Year                                                     | Five<br>Years | Ten<br>Years |                                               |
| Intermediate-Term Bond Index Fund Institutional Shares          | 6.09%                                                           | 1.70%         | 2.32%        | \$ 6,287,496                                  |
| Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index | 5.99                                                            | 1.73          | 2.36         | 6,310,990                                     |
| Bloomberg U.S. Aggregate Float Adjusted Index                   | 5.60                                                            | 1.17          | 1.83         | 5,994,522                                     |

|                                                                 | Average Annual Total Returns<br>Periods Ended December 31, 2023 |               |              | Final Value<br>of a \$100,000,000<br>Investment |
|-----------------------------------------------------------------|-----------------------------------------------------------------|---------------|--------------|-------------------------------------------------|
|                                                                 | One<br>Year                                                     | Five<br>Years | Ten<br>Years |                                                 |
| Intermediate-Term Bond Index Fund Institutional Plus Shares     | 6.10%                                                           | 1.71%         | 2.33%        | \$125,900,000                                   |
| Bloomberg U.S. 5-10 Year Government/Credit Float Adjusted Index | 5.99                                                            | 1.73          | 2.36         | 126,219,800                                     |
| Bloomberg U.S. Aggregate Float Adjusted Index                   | 5.60                                                            | 1.17          | 1.83         | 119,890,440                                     |

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

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

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

# Fund Allocation

As of December 31, 2023

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

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

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

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

## Intermediate-Term Bond Index Fund

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

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|------------------------------------------|--------|---------------|---------------------|-----------------------|
| JBS USA LUX SA                   | 5.500% | 1/15/30       | 10,645              | 10,432                | Walmart Inc.                             | 4.000% | 4/15/30       | 2,305               | 2,300                 |
| JBS USA LUX SA                   | 3.750% | 12/1/31       | 7,175               | 6,173                 | Walmart Inc.                             | 1.800% | 9/22/31       | 5,245               | 4,448                 |
| JBS USA LUX SA                   | 3.625% | 1/15/32       | 5,090               | 4,344                 | Walmart Inc.                             | 4.150% | 9/9/32        | 5,366               | 5,366                 |
| JBS USA LUX SA                   | 5.750% | 4/1/33        | 24,555              | 24,256                | Walmart Inc.                             | 4.100% | 4/15/33       | 19,568              | 19,335                |
| Kellanova                        | 2.100% | 6/1/30        | 3,325               | 2,857                 |                                          |        |               |                     |                       |
| <sup>2</sup> Kellanova           | 7.450% | 4/1/31        | 5,197               | 5,952                 | <b>Energy (2.6%)</b>                     |        |               |                     | <b>1,051,535</b>      |
| Kenvue Inc.                      | 5.000% | 3/22/30       | 6,505               | 6,728                 | Apache Corp.                             | 4.375% | 10/15/28      | 717                 | 680                   |
| Kenvue Inc.                      | 4.900% | 3/22/33       | 12,000              | 12,359                | Apache Corp.                             | 4.250% | 1/15/30       | 4,429               | 4,169                 |
| Keurig Dr Pepper Inc.            | 3.950% | 4/15/29       | 11,465              | 11,173                | Baker Hughes Holdings LLC                | 3.138% | 11/7/29       | 4,970               | 4,621                 |
| Keurig Dr Pepper Inc.            | 3.200% | 5/1/30        | 6,506               | 5,981                 | Baker Hughes Holdings LLC                | 4.486% | 5/1/30        | 7,375               | 7,387                 |
| Keurig Dr Pepper Inc.            | 2.250% | 3/15/31       | 3,260               | 2,785                 | Boardwalk Pipelines LP                   | 4.800% | 5/3/29        | 3,893               | 3,823                 |
| Keurig Dr Pepper Inc.            | 4.050% | 4/15/32       | 11,709              | 11,270                | Boardwalk Pipelines LP                   | 3.400% | 2/15/31       | 2,993               | 2,680                 |
| Kimberly-Clark Corp.             | 3.950% | 11/1/28       | 2,772               | 2,734                 | Boardwalk Pipelines LP                   | 3.600% | 9/1/32        | 2,463               | 2,187                 |
| Kimberly-Clark Corp.             | 3.200% | 4/25/29       | 5,795               | 5,494                 | BP Capital Markets America Inc.          | 3.633% | 4/6/30        | 14,422              | 13,819                |
| Kimberly-Clark Corp.             | 3.100% | 3/26/30       | 4,697               | 4,382                 | BP Capital Markets America Inc.          | 1.749% | 8/10/30       | 6,466               | 5,480                 |
| Kimberly-Clark Corp.             | 2.000% | 11/2/31       | 5,030               | 4,255                 | BP Capital Markets America Inc.          | 2.721% | 1/12/32       | 19,774              | 17,251                |
| Kraft Heinz Foods Co.            | 3.750% | 4/1/30        | 6,082               | 5,809                 | BP Capital Markets America Inc.          | 4.812% | 2/13/33       | 18,850              | 19,022                |
| Kraft Heinz Foods Co.            | 4.250% | 3/1/31        | 10,539              | 10,327                | BP Capital Markets America Inc.          | 4.893% | 9/11/33       | 13,280              | 13,518                |
| <sup>2</sup> Kroger Co.          | 4.500% | 1/15/29       | 6,406               | 6,368                 | Burlington Resources LLC                 | 7.200% | 8/15/31       | 1,320               | 1,526                 |
| Kroger Co.                       | 7.700% | 6/1/29        | 1,000               | 1,131                 | Canadian Natural Resources Ltd.          | 2.950% | 7/15/30       | 7,450               | 6,561                 |
| Kroger Co.                       | 2.200% | 5/1/30        | 11,823              | 10,124                | Canadian Natural Resources Ltd.          | 7.200% | 1/15/32       | 225                 | 250                   |
| Kroger Co.                       | 1.700% | 1/15/31       | 4,892               | 3,960                 | Canadian Natural Resources Ltd.          | 6.450% | 6/30/33       | 2,903               | 3,116                 |
| McCormick & Co. Inc.             | 1.850% | 2/15/31       | 6,151               | 5,061                 | Cenovus Energy Inc.                      | 2.650% | 1/15/32       | 4,300               | 3,568                 |
| McCormick & Co. Inc.             | 4.950% | 4/15/33       | 3,000               | 3,012                 | Cheniere Corpus Christi Holdings LLC     | 3.700% | 11/15/29      | 11,301              | 10,688                |
| Mondelez International Inc.      | 2.750% | 4/13/30       | 8,968               | 8,102                 | Cheniere Energy Partners LP              | 4.500% | 10/1/29       | 6,171               | 5,895                 |
| Mondelez International Inc.      | 1.500% | 2/4/31        | 4,138               | 3,373                 | Cheniere Energy Partners LP              | 4.000% | 3/1/31        | 15,740              | 14,317                |
| Mondelez International Inc.      | 3.000% | 3/17/32       | 7,653               | 6,791                 | Cheniere Energy Partners LP              | 3.250% | 1/31/32       | 15,725              | 13,402                |
| Mondelez International Inc.      | 1.875% | 10/15/32      | 5,625               | 4,584                 | <sup>4</sup> Cheniere Energy Partners LP | 5.950% | 6/30/33       | 12,079              | 12,399                |
| PepsiCo Inc.                     | 7.000% | 3/1/29        | 975                 | 1,094                 | Chevron Corp.                            | 2.236% | 5/11/30       | 12,958              | 11,479                |
| PepsiCo Inc.                     | 2.625% | 7/29/29       | 8,928               | 8,231                 | Chevron USA Inc.                         | 3.250% | 10/15/29      | 4,505               | 4,280                 |
| PepsiCo Inc.                     | 2.750% | 3/19/30       | 16,370              | 15,035                | CNOOC Finance 2013 Ltd.                  | 2.875% | 9/30/29       | 3,488               | 3,196                 |
| PepsiCo Inc.                     | 1.625% | 5/1/30        | 17,143              | 14,609                | CNOOC Petroleum North America ULC        | 7.875% | 3/15/32       | 3,455               | 4,158                 |
| PepsiCo Inc.                     | 1.950% | 10/21/31      | 9,813               | 8,329                 | ConocoPhillips                           | 2.400% | 2/15/31       | 4,590               | 3,915                 |
| PepsiCo Inc.                     | 3.900% | 7/18/32       | 16,249              | 15,917                | ConocoPhillips                           | 5.900% | 10/15/32      | 1,355               | 1,488                 |
| Philip Morris International Inc. | 3.375% | 8/15/29       | 6,106               | 5,721                 | ConocoPhillips Co.                       | 6.950% | 4/15/29       | 10,767              | 12,003                |
| Philip Morris International Inc. | 5.625% | 11/17/29      | 10,138              | 10,634                | ConocoPhillips Co.                       | 5.050% | 9/15/33       | 11,200              | 11,524                |
| Philip Morris International Inc. | 5.125% | 2/15/30       | 18,060              | 18,382                | Coterra Energy Inc.                      | 4.375% | 3/15/29       | 6,175               | 6,002                 |
| Philip Morris International Inc. | 2.100% | 5/1/30        | 8,499               | 7,313                 | DCP Midstream Operating LP               | 5.125% | 5/15/29       | 4,076               | 4,075                 |
| Philip Morris International Inc. | 5.500% | 9/7/30        | 2,329               | 2,416                 | DCP Midstream Operating LP               | 3.250% | 2/15/32       | 5,824               | 5,055                 |
| Philip Morris International Inc. | 1.750% | 11/1/30       | 2,552               | 2,102                 | Devon Energy Corp.                       | 4.500% | 1/15/30       | 5,142               | 4,939                 |
| Philip Morris International Inc. | 5.750% | 11/17/32      | 11,500              | 12,074                | Devon Energy Corp.                       | 7.875% | 9/30/31       | 3,200               | 3,730                 |
| Philip Morris International Inc. | 5.375% | 2/15/33       | 29,040              | 29,801                | Devon Energy Corp.                       | 7.950% | 4/15/32       | 2,114               | 2,460                 |
| Philip Morris International Inc. | 5.625% | 9/7/33        | 4,364               | 4,565                 | Diamondback Energy Inc.                  | 3.500% | 12/1/29       | 8,608               | 7,999                 |
| Pilgrim's Pride Corp.            | 4.250% | 4/15/31       | 8,598               | 7,768                 | Diamondback Energy Inc.                  | 3.125% | 3/24/31       | 10,852              | 9,656                 |
| Pilgrim's Pride Corp.            | 3.500% | 3/1/32        | 9,346               | 7,918                 | Diamondback Energy Inc.                  | 6.250% | 3/15/33       | 7,265               | 7,778                 |
| Pilgrim's Pride Corp.            | 6.250% | 7/1/33        | 6,245               | 6,426                 | Eastern Gas Transmission & Storage Inc.  | 3.000% | 11/15/29      | 4,225               | 3,791                 |
| Procter & Gamble Co.             | 3.000% | 3/25/30       | 9,379               | 8,784                 | Enbridge Inc.                            | 3.125% | 11/15/29      | 8,808               | 8,058                 |
| Procter & Gamble Co.             | 1.200% | 10/29/30      | 17,355              | 14,366                | Enbridge Inc.                            | 6.200% | 11/15/30      | 6,190               | 6,625                 |
| Procter & Gamble Co.             | 1.950% | 4/23/31       | 4,898               | 4,241                 | Enbridge Inc.                            | 5.700% | 3/8/33        | 23,385              | 24,320                |
| Procter & Gamble Co.             | 2.300% | 2/1/32        | 3,535               | 3,122                 | Enbridge Inc.                            | 2.500% | 8/1/33        | 7,890               | 6,459                 |
| Procter & Gamble Co.             | 4.050% | 1/26/33       | 5,450               | 5,461                 | Energy Transfer LP                       | 5.250% | 4/15/29       | 10,975              | 11,062                |
| Sysco Corp.                      | 5.750% | 1/17/29       | 2,500               | 2,608                 | Energy Transfer LP                       | 4.150% | 9/15/29       | 3,700               | 3,528                 |
| Sysco Corp.                      | 2.400% | 2/15/30       | 7,005               | 6,174                 | Energy Transfer LP                       | 3.750% | 5/15/30       | 13,704              | 12,720                |
| Sysco Corp.                      | 5.950% | 4/1/30        | 6,328               | 6,735                 | Energy Transfer LP                       | 6.400% | 12/1/30       | 2,670               | 2,856                 |
| Sysco Corp.                      | 2.450% | 12/14/31      | 3,955               | 3,347                 | Energy Transfer LP                       | 5.750% | 2/15/33       | 15,126              | 15,631                |
| Sysco Corp.                      | 6.000% | 1/17/34       | 2,000               | 2,164                 | Energy Transfer LP                       | 6.550% | 12/1/33       | 9,965               | 10,823                |
| Target Corp.                     | 3.375% | 4/15/29       | 10,795              | 10,391                | Enterprise Products Operating LLC        | 3.125% | 7/31/29       | 11,059              | 10,343                |
| Target Corp.                     | 2.350% | 2/15/30       | 4,892               | 4,375                 | Enterprise Products Operating LLC        | 2.800% | 1/31/30       | 10,055              | 9,103                 |
| Target Corp.                     | 2.650% | 9/15/30       | 402                 | 360                   | Enterprise Products Operating LLC        | 5.350% | 1/31/33       | 8,855               | 9,284                 |
| Target Corp.                     | 4.500% | 9/15/32       | 8,925               | 9,017                 | Enterprise Products Operating LLC        | 6.875% | 3/1/33        | 4,139               | 4,762                 |
| Target Corp.                     | 4.400% | 1/15/33       | 5,000               | 5,046                 | EOG Resources Inc.                       | 4.375% | 4/15/30       | 6,876               | 6,856                 |
| Tyson Foods Inc.                 | 4.350% | 3/1/29        | 7,138               | 6,939                 | EQT Corp.                                | 5.000% | 1/15/29       | 5,125               | 5,088                 |
| Unilever Capital Corp.           | 2.125% | 9/6/29        | 10,398              | 9,276                 | EQT Corp.                                | 7.000% | 2/1/30        | 9,196               | 9,867                 |
| Unilever Capital Corp.           | 1.375% | 9/14/30       | 4,523               | 3,752                 | Exxon Mobil Corp.                        | 2.440% | 8/16/29       | 8,018               | 7,295                 |
| Unilever Capital Corp.           | 1.750% | 8/12/31       | 7,650               | 6,359                 | Exxon Mobil Corp.                        | 3.482% | 3/19/30       | 16,725              | 15,906                |
| Unilever Capital Corp.           | 5.900% | 11/15/32      | 2,735               | 3,048                 | Exxon Mobil Corp.                        | 2.610% | 10/15/30      | 14,515              | 12,966                |
| Unilever Capital Corp.           | 5.000% | 12/8/33       | 9,825               | 10,214                |                                          |        |               |                     |                       |
| Walmart Inc.                     | 3.250% | 7/8/29        | 11,623              | 11,163                |                                          |        |               |                     |                       |
| Walmart Inc.                     | 2.375% | 9/24/29       | 10,818              | 9,858                 |                                          |        |               |                     |                       |

## Intermediate-Term Bond Index Fund

|                           | Coupon                           | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                   | Coupon               | Maturity Date                  | Face Amount (\$000) | Market Value* (\$000) |        |        |
|---------------------------|----------------------------------|---------------|---------------------|-----------------------|-----------------------------------|----------------------|--------------------------------|---------------------|-----------------------|--------|--------|
| 2                         | Halliburton Co.                  | 2.920%        | 3/1/30              | 5,308                 | 4,776                             | 2                    | Williams Cos. Inc.             | 7.500%              | 1/15/31               | 1,401  | 1,580  |
|                           | Helmerich & Payne Inc.           | 2.900%        | 9/29/31             | 4,420                 | 3,710                             |                      | Williams Cos. Inc.             | 2.600%              | 3/15/31               | 12,032 | 10,301 |
|                           | Hess Corp.                       | 7.300%        | 8/15/31             | 4,936                 | 5,702                             |                      | Williams Cos. Inc.             | 8.750%              | 3/15/32               | 3,139  | 3,808  |
|                           | Hess Corp.                       | 7.125%        | 3/15/33             | 6,253                 | 7,236                             |                      | Williams Cos. Inc.             | 4.650%              | 8/15/32               | 6,804  | 6,648  |
|                           | HF Sinclair Corp.                | 4.500%        | 10/1/30             | 3,123                 | 2,919                             |                      | Williams Cos. Inc.             | 5.650%              | 3/15/33               | 4,620  | 4,830  |
|                           | Kinder Morgan Energy Partners LP | 7.750%        | 3/15/32             | 330                   | 375                               | Financials (12.0%)   |                                |                     |                       |        |        |
|                           | Kinder Morgan Energy Partners LP | 7.300%        | 8/15/33             | 309                   | 351                               |                      | AerCap Ireland Capital DAC     | 6.150%              | 9/30/30               | 7,540  | 7,955  |
|                           | Kinder Morgan Inc.               | 2.000%        | 2/15/31             | 7,210                 | 5,991                             |                      | AerCap Ireland Capital DAC     | 3.300%              | 1/30/32               | 34,241 | 29,819 |
|                           | Kinder Morgan Inc.               | 7.800%        | 8/1/31              | 1,300                 | 1,488                             |                      | AerCap Ireland Capital DAC     | 3.400%              | 10/29/33              | 12,421 | 10,672 |
|                           | Kinder Morgan Inc.               | 4.800%        | 2/1/33              | 5,755                 | 5,553                             |                      | Affiliated Managers Group Inc. | 3.300%              | 6/15/30               | 7,842  | 6,971  |
|                           | Kinder Morgan Inc.               | 5.200%        | 6/1/33              | 19,253                | 19,149                            |                      | Aflac Inc.                     | 3.600%              | 4/1/30                | 10,542 | 9,962  |
|                           | Magellan Midstream Partners LP   | 3.250%        | 6/1/30              | 5,006                 | 4,543                             |                      | Air Lease Corp.                | 3.250%              | 10/1/29               | 4,130  | 3,736  |
|                           | Marathon Oil Corp.               | 6.800%        | 3/15/32             | 4,696                 | 5,085                             |                      | Air Lease Corp.                | 3.000%              | 2/1/30                | 5,018  | 4,450  |
|                           | MPLX LP                          | 4.800%        | 2/15/29             | 6,825                 | 6,782                             |                      | Air Lease Corp.                | 3.125%              | 12/1/30               | 3,893  | 3,409  |
|                           | MPLX LP                          | 2.650%        | 8/15/30             | 12,158                | 10,503                            |                      | Air Lease Corp.                | 2.875%              | 1/15/32               | 4,135  | 3,505  |
|                           | MPLX LP                          | 4.950%        | 9/1/32              | 8,475                 | 8,303                             | Allegghany Corp.     | 3.625%                         | 5/15/30             | 4,635                 | 4,384  |        |
|                           | MPLX LP                          | 5.000%        | 3/1/33              | 9,310                 | 9,130                             | Allstate Corp.       | 1.450%                         | 12/15/30            | 4,872                 | 3,941  |        |
|                           | NOV Inc.                         | 3.600%        | 12/1/29             | 3,014                 | 2,787                             | Allstate Corp.       | 5.250%                         | 3/30/33             | 5,793                 | 5,918  |        |
|                           | Occidental Petroleum Corp.       | 8.875%        | 7/15/30             | 8,366                 | 9,786                             | Allstate Corp.       | 5.350%                         | 6/1/33              | 1,813                 | 1,860  |        |
|                           | Occidental Petroleum Corp.       | 6.625%        | 9/1/30              | 12,023                | 12,799                            | Ally Financial Inc.  | 6.848%                         | 1/3/30              | 6,140                 | 6,314  |        |
|                           | Occidental Petroleum Corp.       | 6.125%        | 1/1/31              | 9,684                 | 10,073                            | Ally Financial Inc.  | 8.000%                         | 11/1/31             | 19,787                | 21,675 |        |
|                           | Occidental Petroleum Corp.       | 7.500%        | 5/1/31              | 7,392                 | 8,292                             | American Express Co. | 6.489%                         | 10/30/31            | 8,405                 | 9,113  |        |
|                           | Occidental Petroleum Corp.       | 7.875%        | 9/15/31             | 4,028                 | 4,576                             | American Express Co. | 4.989%                         | 5/26/33             | 6,969                 | 6,951  |        |
|                           | ONEOK Inc.                       | 4.350%        | 3/15/29             | 10,680                | 10,377                            | American Express Co. | 4.420%                         | 8/3/33              | 15,761                | 15,178 |        |
|                           | ONEOK Inc.                       | 3.400%        | 9/1/29              | 7,110                 | 6,551                             | American Express Co. | 5.043%                         | 5/1/34              | 11,115                | 11,099 |        |
| ONEOK Inc.                | 3.100%                           | 3/15/30       | 4,320               | 3,881                 | American Express Co.              | 5.625%               | 7/28/34                        | 3,520               | 3,643                 |        |        |
| ONEOK Inc.                | 5.800%                           | 11/1/30       | 4,000               | 4,162                 | American Financial Group Inc.     | 5.250%               | 4/2/30                         | 3,062               | 3,070                 |        |        |
| ONEOK Inc.                | 6.350%                           | 1/15/31       | 1,420               | 1,516                 | American International Group Inc. | 3.400%               | 6/30/30                        | 4,148               | 3,816                 |        |        |
| ONEOK Inc.                | 6.100%                           | 11/15/32      | 8,030               | 8,533                 | American International Group Inc. | 5.125%               | 3/27/33                        | 6,061               | 6,152                 |        |        |
| ONEOK Inc.                | 6.050%                           | 9/1/33        | 12,755              | 13,500                | Ameriprise Financial Inc.         | 4.500%               | 5/13/32                        | 4,480               | 4,449                 |        |        |
| Ovintiv Inc.              | 7.200%                           | 11/1/31       | 2,745               | 2,983                 | Ameriprise Financial Inc.         | 5.150%               | 5/15/33                        | 6,015               | 6,206                 |        |        |
| Ovintiv Inc.              | 7.375%                           | 11/1/31       | 4,815               | 5,306                 | Aon Corp.                         | 4.500%               | 12/15/28                       | 1,970               | 1,947                 |        |        |
| Ovintiv Inc.              | 6.250%                           | 7/15/33       | 5,311               | 5,495                 | Aon Corp.                         | 3.750%               | 5/2/29                         | 6,360               | 6,086                 |        |        |
| Patterson-UTi Energy Inc. | 5.150%                           | 11/15/29      | 2,900               | 2,772                 | Aon Corp.                         | 2.800%               | 5/15/30                        | 12,255              | 10,870                |        |        |
| Patterson-UTi Energy Inc. | 7.150%                           | 10/1/33       | 3,322               | 3,522                 | Aon Corp.                         | 2.600%               | 12/2/31                        | 6,457               | 5,468                 |        |        |
| Phillips 66               | 2.150%                           | 12/15/30      | 8,138               | 6,863                 | Aon Corp.                         | 5.000%               | 9/12/32                        | 5,330               | 5,337                 |        |        |
| Phillips 66 Co.           | 3.150%                           | 12/15/29      | 6,790               | 6,249                 | Aon Corp.                         | 5.350%               | 2/28/33                        | 3,367               | 3,459                 |        |        |
| Phillips 66 Co.           | 5.300%                           | 6/3           |                     |                       |                                   |                      |                                |                     |                       |        |        |

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

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

## Intermediate-Term Bond Index Fund

|   | Coupon                               | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        | Coupon | Maturity Date                     | Face Amount (\$000) | Market Value* (\$000) |        |           |
|---|--------------------------------------|---------------|---------------------|-----------------------|--------|--------|-----------------------------------|---------------------|-----------------------|--------|-----------|
| 2 | ORIX Corp.                           | 5.200%        | 9/13/32             | 3,799                 | 3,914  |        | Synchrony Financial               | 2.875%              | 10/28/31              | 1,044  | 837       |
|   | PartnerRe Finance B LLC              | 3.700%        | 7/2/29              | 4,115                 | 3,893  | 2      | Toronto-Dominion Bank             | 2.000%              | 9/10/31               | 8,634  | 7,179     |
|   | PartnerRe Finance B LLC              | 4.500%        | 10/1/50             | 3,810                 | 3,280  | 2      | Toronto-Dominion Bank             | 2.450%              | 1/12/32               | 6,365  | 5,342     |
|   | PNC Bank NA                          | 2.700%        | 10/22/29            | 8,070                 | 7,089  | 2      | Toronto-Dominion Bank             | 3.200%              | 3/10/32               | 12,088 | 10,708    |
|   | PNC Financial Services Group Inc.    | 3.450%        | 4/23/29             | 18,185                | 17,232 |        | Toronto-Dominion Bank             | 4.456%              | 6/8/32                | 19,113 | 18,573    |
|   | PNC Financial Services Group Inc.    | 2.550%        | 1/22/30             | 11,181                | 9,783  |        | Travelers Property Casualty Corp. | 6.375%              | 3/15/33               | 1,569  | 1,795     |
|   | PNC Financial Services Group Inc.    | 4.626%        | 6/6/33              | 2,960                 | 2,781  | 2      | Truist Bank                       | 2.250%              | 3/11/30               | 12,362 | 10,256    |
|   | PNC Financial Services Group Inc.    | 6.037%        | 10/28/33            | 18,737                | 19,593 | 2      | Truist Financial Corp.            | 3.875%              | 3/19/29               | 9,073  | 8,495     |
|   | PNC Financial Services Group Inc.    | 5.068%        | 1/24/34             | 14,435                | 14,117 | 2      | Truist Financial Corp.            | 1.950%              | 6/5/30                | 9,720  | 8,122     |
|   | PNC Financial Services Group Inc.    | 5.939%        | 8/18/34             | 7,350                 | 7,661  | 2      | Truist Financial Corp.            | 4.916%              | 7/28/33               | 6,565  | 6,135     |
|   | PNC Financial Services Group Inc.    | 6.875%        | 10/20/34            | 14,538                | 16,145 | 2      | Truist Financial Corp.            | 6.123%              | 10/28/33              | 6,979  | 7,236     |
|   | Primerica Inc.                       | 2.800%        | 11/19/31            | 5,150                 | 4,357  | 2      | Truist Financial Corp.            | 5.122%              | 1/26/34               | 8,200  | 7,940     |
|   | Principal Financial Group Inc.       | 3.700%        | 5/15/29             | 4,295                 | 4,051  | 2      | Truist Financial Corp.            | 5.867%              | 6/8/34                | 12,925 | 13,189    |
|   | Principal Financial Group Inc.       | 2.125%        | 6/15/30             | 4,351                 | 3,676  |        | Unum Group                        | 4.000%              | 6/15/29               | 2,740  | 2,599     |
|   | Principal Financial Group Inc.       | 5.375%        | 3/15/33             | 3,280                 | 3,363  | 2      | US Bancorp                        | 3.000%              | 7/30/29               | 8,573  | 7,759     |
|   | Progressive Corp.                    | 3.200%        | 3/26/30             | 11,248                | 10,411 | 2      | US Bancorp                        | 1.375%              | 7/22/30               | 9,630  | 7,768     |
|   | Progressive Corp.                    | 3.000%        | 3/15/32             | 1,965                 | 1,754  | 2      | US Bancorp                        | 2.677%              | 1/27/33               | 5,555  | 4,638     |
|   | Progressive Corp.                    | 4.950%        | 6/15/33             | 5,150                 | 5,281  | 2      | US Bancorp                        | 4.967%              | 7/22/33               | 12,294 | 11,667    |
| 2 | Prudential Financial Inc.            | 2.100%        | 3/10/30             | 2,420                 | 2,120  |        | US Bancorp                        | 5.850%              | 10/21/33              | 15,235 | 15,724    |
| 2 | Prudential Financial Inc.            | 5.750%        | 7/15/33             | 3,418                 | 3,732  |        | US Bancorp                        | 4.839%              | 2/1/34                | 20,517 | 19,678    |
| 2 | Prudential Financial Inc.            | 5.700%        | 9/15/48             | 4,527                 | 4,403  |        | US Bancorp                        | 5.836%              | 6/12/34               | 7,715  | 7,963     |
| 2 | Prudential Financial Inc.            | 3.700%        | 10/1/50             | 9,524                 | 8,250  |        | US Bancorp                        | 2.491%              | 11/3/36               | 11,912 | 9,330     |
|   | Prudential Financial Inc.            | 5.125%        | 3/1/52              | 7,981                 | 7,498  |        | Visa Inc.                         | 2.050%              | 4/15/30               | 10,070 | 8,854     |
|   | Prudential Financial Inc.            | 6.000%        | 9/1/52              | 8,501                 | 8,477  |        | Visa Inc.                         | 1.100%              | 2/15/31               | 9,364  | 7,599     |
|   | Prudential Financial Inc.            | 6.750%        | 3/1/53              | 2,556                 | 2,669  |        | Webster Financial Corp.           | 4.100%              | 3/25/29               | 2,575  | 2,377     |
|   | Prudential Funding Asia plc          | 3.125%        | 4/14/30             | 6,065                 | 5,452  | 2      | Wells Fargo & Co.                 | 4.150%              | 1/24/29               | 19,253 | 18,730    |
|   | Prudential Funding Asia plc          | 3.625%        | 3/24/32             | 2,825                 | 2,541  | 2      | Wells Fargo & Co.                 | 2.879%              | 10/30/30              | 33,390 | 29,669    |
|   | Raymond James Financial Inc.         | 4.650%        | 4/1/30              | 9,190                 | 9,252  | 2      | Wells Fargo & Co.                 | 2.572%              | 2/11/31               | 25,842 | 22,344    |
|   | Reinsurance Group of America Inc.    | 3.900%        | 5/15/29             | 6,359                 | 6,059  | 2      | Wells Fargo & Co.                 | 4.478%              | 4/4/31                | 27,880 | 26,975    |
|   | Reinsurance Group of America Inc.    | 3.150%        | 6/15/30             | 5,100                 | 4,583  | 2      | Wells Fargo & Co.                 | 3.350%              | 3/2/33                | 32,283 | 28,233    |
|   | Reinsurance Group of America Inc.    | 6.000%        | 9/15/33             | 2,654                 | 2,783  | 2      | Wells Fargo & Co.                 | 4.897%              | 7/25/33               | 25,034 | 24,404    |
|   | RenaissanceRe Holdings Ltd.          | 3.600%        | 4/15/29             | 3,385                 | 3,142  |        | Wells Fargo & Co.                 | 5.389%              | 4/24/34               | 41,799 | 41,948    |
|   | RenaissanceRe Holdings Ltd.          | 5.750%        | 6/5/33              | 6,356                 | 6,427  | 2      | Wells Fargo & Co.                 | 5.557%              | 7/25/34               | 36,402 | 37,096    |
| 2 | Royal Bank of Canada                 | 2.300%        | 11/3/31             | 20,114                | 16,969 |        | Wells Fargo & Co.                 | 6.491%              | 10/23/34              | 18,805 | 20,480    |
|   | Royal Bank of Canada                 | 3.875%        | 5/4/32              | 810                   | 763    |        | Western Union Co.                 | 2.750%              | 3/15/31               | 3,000  | 2,499     |
| 2 | Royal Bank of Canada                 | 5.000%        | 2/1/33              | 19,592                | 19,929 |        | Westpac Banking Corp.             | 1.953%              | 11/20/28              | 145    | 128       |
|   | Santander Holdings USA Inc.          | 7.660%        | 11/9/31             | 4,315                 | 4,671  |        | Westpac Banking Corp.             | 2.650%              | 1/16/30               | 3,540  | 3,172     |
|   | Santander UK Group Holdings plc      | 2.896%        | 3/15/32             | 8,165                 | 7,011  |        | Westpac Banking Corp.             | 2.150%              | 6/3/31                | 10,000 | 8,448     |
| 2 | State Street Corp.                   | 4.141%        | 12/3/29             | 6,076                 | 5,903  |        | Westpac Banking Corp.             | 5.405%              | 8/10/33               | 2,845  | 2,821     |
|   | State Street Corp.                   | 2.400%        | 1/24/30             | 14,401                | 12,862 |        | Westpac Banking Corp.             | 6.820%              | 11/17/33              | 3,905  | 4,241     |
|   | State Street Corp.                   | 2.200%        | 3/3/31              | 9,370                 | 7,808  |        | Westpac Banking Corp.             | 4.110%              | 7/24/34               | 14,599 | 13,382    |
|   | State Street Corp.                   | 3.152%        | 3/30/31             | 1,915                 | 1,725  |        | Westpac Banking Corp.             | 2.668%              | 11/15/35              | 14,955 | 12,164    |
|   | State Street Corp.                   | 2.623%        | 2/7/33              | 100                   | 84     |        | Westpac Banking Corp.             | 3.020%              | 11/18/36              | 11,030 | 8,955     |
|   | State Street Corp.                   | 4.164%        | 8/4/33              | 7,972                 | 7,504  |        | Willis North America Inc.         | 2.950%              | 9/15/29               | 5,297  | 4,749     |
|   | State Street Corp.                   | 4.821%        | 1/26/34             | 6,035                 | 5,940  |        | Willis North America Inc.         | 5.350%              | 5/15/33               | 6,300  | 6,368     |
|   | State Street Corp.                   | 5.159%        | 5/18/34             | 5,885                 | 5,934  |        | Wintrust Financial Corp.          | 4.850%              | 6/6/29                | 2,578  | 2,349     |
| 2 | State Street Corp.                   | 3.031%        | 11/1/34             | 5,567                 | 4,993  |        | Zions Bancorp NA                  | 3.250%              | 10/29/29              | 4,352  | 3,567     |
|   | State Street Corp.                   | 6.123%        | 11/21/34            | 4,120                 | 4,378  |        |                                   |                     |                       |        | 4,529,209 |
|   | Stewart Information Services Corp.   | 3.600%        | 11/15/31            | 3,780                 | 2,943  |        | Health Care (3.5%)                |                     |                       |        |           |
|   | Stifel Financial Corp.               | 4.000%        | 5/15/30             | 4,248                 | 3,863  |        | Abbott Laboratories               | 1.400%              | 6/30/30               | 5,445  | 4,609     |
|   | Sumitomo Mitsui Financial Group Inc. |               |                     |                       |        |        | AbbVie Inc.                       | 3.200%              | 11/21/29              | 46,248 | 43,211    |
|   | Sumitomo Mitsui Financial Group Inc. | 3.040%        | 7/16/29             | 22,554                | 20,597 |        | Adventist Health System           | 2.952%              | 3/1/29                | 2,774  | 2,506     |
|   | Sumitomo Mitsui Financial Group Inc. | 3.202%        | 9/17/29             | 5,494                 | 4,996  | 2      | Adventist Health System           | 5.430%              | 3/1/32                | 3,000  | 3,055     |
|   | Sumitomo Mitsui Financial Group Inc. | 2.724%        | 9/27/29             | 9,940                 | 8,830  |        | Advocate Health & Hospitals Corp. | 2.211%              | 6/15/30               | 2,135  | 1,834     |
|   | Sumitomo Mitsui Financial Group Inc. | 5.710%        | 1/13/30             | 1,197                 | 1,244  |        | Agilent Technologies Inc.         | 2.750%              | 9/15/29               | 4,031  | 3,689     |
|   | Sumitomo Mitsui Financial Group Inc. |               |                     |                       |        |        | Agilent Technologies Inc.         | 2.100%              | 6/4/30                | 4,325  | 3,722     |
|   | Sumitomo Mitsui Financial Group Inc. | 2.750%        | 1/15/30             | 23,376                | 20,681 |        | Agilent Technologies Inc.         | 2.300%              | 3/12/31               | 6,500  | 5,635     |
|   | Sumitomo Mitsui Financial Group Inc. | 2.130%        | 7/8/30              | 12,162                | 10,252 |        | Amgen Inc.                        | 4.050%              | 8/18/29               | 6,355  | 6,222     |
|   | Sumitomo Mitsui Financial Group Inc. | 2.142%        | 9/23/30             | 7,865                 | 6,536  |        | Amgen Inc.                        | 2.450%              | 2/21/30               | 15,210 | 13,487    |
|   | Sumitomo Mitsui Financial Group Inc. | 2.222%        | 9/17/31             | 8,668                 | 7,156  |        | Amgen Inc.                        | 5.250%              | 3/2/30                | 26,340 | 27,086    |
|   | Sumitomo Mitsui Financial Group Inc. |               |                     |                       |        |        | Amgen Inc.                        | 2.300%              | 2/25/31               | 12,875 | 11,009    |
|   | Sumitomo Mitsui Financial Group Inc. | 5.766%        | 1/13/33             | 13,934                | 14,717 | 2      | Amgen Inc.                        | 2.000%              | 1/15/32               | 7,625  | 6,249     |
|   | Sumitomo Mitsui Financial Group Inc. | 5.776%        | 7/13/33             | 15,745                | 16,676 |        | Amgen Inc.                        | 3.350%              | 2/22/32               | 11,329 | 10,341    |
|   | Synchrony Financial                  | 5.150%        | 3/19/29             | 8,090                 | 7,857  |        | Amgen Inc.                        | 4.200%              | 3/1/33                | 4,659  | 4,433     |
|   |                                      |               |                     |                       |        |        | Amgen Inc.                        | 5.250%              | 3/2/33                | 43,425 | 44,508    |
|   |                                      |               |                     |                       |        |        | Ascension Health                  | 2.532%              | 11/15/29              | 5,230  | 4,677     |
|   |                                      |               |                     |                       |        |        | AstraZeneca Finance LLC           | 4.900%              | 3/3/30                | 6,036  | 6,214     |
|   |                                      |               |                     |                       |        |        | AstraZeneca Finance LLC           | 2.250%              | 5/28/31               | 3,435  | 2,964     |
|   |                                      |               |                     |                       |        |        | AstraZeneca Finance LLC           | 4.875%              | 3/3/33                | 4,800  | 4,966     |

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

## Intermediate-Term Bond Index Fund

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

## Intermediate-Term Bond Index Fund

|                                                                        | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------------------------------------------|--------|---------------|---------------------|-----------------------|---------------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>2</sup> United Airlines Pass-Through Trust Class AA Series 2019-2 | 2.700% | 5/1/32        | 1,650               | 1,389                 | <sup>4</sup> Kinross Gold Corp.             | 6.250% | 7/15/33       | 3,660               | 3,837                 |
| United Parcel Service Inc.                                             | 3.400% | 3/15/29       | 10,404              | 10,073                | Linde Inc.                                  | 1.100% | 8/10/30       | 6,340               | 5,259                 |
| United Parcel Service Inc.                                             | 2.500% | 9/1/29        | 5,657               | 5,144                 | LYB International Finance III LLC           | 2.250% | 10/1/30       | 4,360               | 3,740                 |
| United Parcel Service Inc.                                             | 4.450% | 4/1/30        | 7,349               | 7,425                 | LYB International Finance III LLC           | 5.625% | 5/15/33       | 3,737               | 3,910                 |
| United Parcel Service Inc.                                             | 4.875% | 3/3/33        | 8,607               | 8,937                 | <sup>2</sup> Martin Marietta Materials Inc. | 2.500% | 3/15/30       | 5,458               | 4,811                 |
| United Parcel Service of America Inc.                                  | 7.620% | 4/1/30        | 550                 | 639                   | Martin Marietta Materials Inc.              | 2.400% | 7/15/31       | 6,029               | 5,136                 |
| <sup>2</sup> US Airways Pass-Through Trust Class A Series 2012-1       | 5.900% | 10/1/24       | 194                 | 194                   | Mosaic Co.                                  | 5.450% | 11/15/33      | 4,025               | 4,107                 |
| <sup>4</sup> Veralto Corp.                                             | 5.450% | 9/18/33       | 6,075               | 6,303                 | NewMarket Corp.                             | 2.700% | 3/18/31       | 3,710               | 3,120                 |
| Vontier Corp.                                                          | 2.950% | 4/1/31        | 4,987               | 4,197                 | Newmont Corp.                               | 2.800% | 10/1/29       | 6,462               | 5,905                 |
| Waste Connections Inc.                                                 | 3.500% | 5/1/29        | 5,080               | 4,859                 | Newmont Corp.                               | 2.250% | 10/1/30       | 8,320               | 7,190                 |
| Waste Connections Inc.                                                 | 2.600% | 2/1/30        | 6,490               | 5,829                 | Newmont Corp.                               | 2.600% | 7/15/32       | 8,158               | 6,976                 |
| Waste Connections Inc.                                                 | 2.200% | 1/15/32       | 7,680               | 6,413                 | Nucor Corp.                                 | 2.700% | 6/1/30        | 5,270               | 4,773                 |
| Waste Connections Inc.                                                 | 3.200% | 6/1/32        | 4,093               | 3,680                 | Nucor Corp.                                 | 3.125% | 4/1/32        | 1,650               | 1,484                 |
| Waste Connections Inc.                                                 | 4.200% | 1/15/33       | 6,301               | 6,120                 | Nutrien Ltd.                                | 4.200% | 4/1/29        | 4,241               | 4,171                 |
| Waste Management Inc.                                                  | 4.875% | 2/15/29       | 4,930               | 5,045                 | Nutrien Ltd.                                | 2.950% | 5/13/30       | 6,243               | 5,644                 |
| Waste Management Inc.                                                  | 2.000% | 6/1/29        | 2,899               | 2,580                 | Packaging Corp. of America                  | 3.000% | 12/15/29      | 4,292               | 3,887                 |
| Waste Management Inc.                                                  | 4.625% | 2/15/30       | 3,030               | 3,066                 | Packaging Corp. of America                  | 5.700% | 12/1/33       | 1,322               | 1,392                 |
| Waste Management Inc.                                                  | 1.500% | 3/15/31       | 10,940              | 8,942                 | PPG Industries Inc.                         | 2.800% | 8/15/29       | 1,638               | 1,489                 |
| Waste Management Inc.                                                  | 4.150% | 4/15/32       | 5,652               | 5,520                 | PPG Industries Inc.                         | 2.550% | 6/15/30       | 5,225               | 4,545                 |
| Waste Management Inc.                                                  | 4.625% | 2/15/33       | 3,235               | 3,248                 | Reliance Steel & Aluminum Co.               | 2.150% | 8/15/30       | 4,100               | 3,479                 |
| Waste Management Inc.                                                  | 4.875% | 2/15/34       | 4,725               | 4,822                 | Rio Tinto Finance USA plc                   | 5.000% | 3/9/33        | 7,700               | 7,988                 |
| Xylem Inc.                                                             | 2.250% | 1/30/31       | 2,358               | 2,021                 | Rohm & Haas Co.                             | 7.850% | 7/15/29       | 7,622               | 8,588                 |
|                                                                        |        |               |                     | 903,852               | RPM International Inc.                      | 4.550% | 3/1/29        | 2,972               | 2,930                 |
| <b>Materials (1.2%)</b>                                                |        |               |                     |                       | RPM International Inc.                      | 2.950% | 1/15/32       | 2,228               | 1,883                 |
| Air Products and Chemicals Inc.                                        | 2.050% | 5/15/30       | 7,738               | 6,765                 | Sherwin-Williams Co.                        | 2.950% | 8/15/29       | 7,837               | 7,261                 |
| Air Products and Chemicals Inc.                                        | 4.800% | 3/3/33        | 5,075               | 5,246                 | Sherwin-Williams Co.                        | 2.300% | 5/15/30       | 3,304               | 2,880                 |
| Albemarle Corp.                                                        | 5.050% | 6/1/32        | 4,903               | 4,788                 | Sonoco Products Co.                         | 3.125% | 5/1/30        | 5,361               | 4,843                 |
| Amcor Finance USA Inc.                                                 | 5.625% | 5/26/33       | 5,399               | 5,616                 | Sonoco Products Co.                         | 2.850% | 2/1/32        | 4,180               | 3,567                 |
| <sup>2</sup> Amcor Flexibles North America Inc.                        | 3.100% | 9/15/26       | 2,700               | 2,531                 | Steel Dynamics Inc.                         | 3.450% | 4/15/30       | 5,959               | 5,502                 |
| Amcor Flexibles North America Inc.                                     | 2.630% | 6/19/30       | 11,615              | 10,067                | Steel Dynamics Inc.                         | 3.250% | 1/15/31       | 7,244               | 6,574                 |
| Amcor Flexibles North America Inc.                                     | 2.690% | 5/25/31       | 4,744               | 4,101                 | Suzano Austria GmbH                         | 6.000% | 1/15/29       | 14,412              | 14,725                |
| AngloGold Ashanti Holdings plc                                         | 3.375% | 11/1/28       | 1,066               | 960                   | Suzano Austria GmbH                         | 5.000% | 1/15/30       | 9,918               | 9,568                 |
| AngloGold Ashanti Holdings plc                                         | 3.750% | 10/1/30       | 6,150               | 5,345                 | Suzano Austria GmbH                         | 3.750% | 1/15/31       | 7,650               | 6,714                 |
| ArcelorMittal SA                                                       | 4.250% | 7/16/29       | 4,223               | 4,118                 | <sup>2</sup> Suzano Austria GmbH            | 3.125% | 1/15/32       | 8,335               | 6,887                 |
| ArcelorMittal SA                                                       | 6.800% | 11/29/32      | 8,545               | 9,244                 | Teck Resources Ltd.                         | 3.900% | 7/15/30       | 5,250               | 4,882                 |
| BHP Billiton Finance USA Ltd.                                          | 5.250% | 9/8/30        | 7,355               | 7,617                 | Vale Overseas Ltd.                          | 3.750% | 7/8/30        | 12,403              | 11,382                |
| BHP Billiton Finance USA Ltd.                                          | 4.900% | 2/28/33       | 7,725               | 7,904                 | Vale Overseas Ltd.                          | 6.125% | 6/12/33       | 12,345              | 12,790                |
| BHP Billiton Finance USA Ltd.                                          | 5.250% | 9/8/33        | 11,575              | 12,017                | Vale Overseas Ltd.                          | 3.500% | 6/1/30        | 6,312               | 5,872                 |
| Cabot Corp.                                                            | 4.000% | 7/1/29        | 2,785               | 2,646                 | Vulcan Materials Co.                        | 3.375% | 6/15/30       | 2,527               | 2,288                 |
| Cabot Corp.                                                            | 5.000% | 6/30/32       | 1,310               | 1,293                 | Westlake Corp.                              | 8.200% | 1/15/30       | 4,550               | 5,245                 |
| Carlisle Cos. Inc.                                                     | 2.750% | 3/1/30        | 7,395               | 6,562                 | WRKCo Inc.                                  | 4.900% | 3/15/29       | 5,160               | 5,188                 |
| Carlisle Cos. Inc.                                                     | 2.200% | 3/1/32        | 4,550               | 3,690                 | WRKCo Inc.                                  | 4.200% | 6/1/32        | 2,755               | 2,643                 |
| Celanese US Holdings LLC                                               | 6.330% | 7/15/29       | 3,950               | 4,146                 | WRKCo Inc.                                  | 3.000% | 6/15/33       | 4,415               | 3,808                 |
| Celanese US Holdings LLC                                               | 6.550% | 11/15/30      | 10,460              | 11,075                | Yamana Gold Inc.                            | 2.630% | 8/15/31       | 3,239               | 2,736                 |
| Celanese US Holdings LLC                                               | 6.379% | 7/15/32       | 8,786               | 9,300                 |                                             |        |               |                     | 458,640               |
| Celanese US Holdings LLC                                               | 6.700% | 11/15/33      | 8,085               | 8,789                 | <b>Real Estate (2.4%)</b>                   |        |               |                     |                       |
| Dow Chemical Co.                                                       | 7.375% | 11/1/29       | 3,850               | 4,347                 | Agree LP                                    | 4.800% | 10/1/32       | 3,655               | 3,456                 |
| Dow Chemical Co.                                                       | 2.100% | 11/15/30      | 7,350               | 6,295                 | Alexandria Real Estate Equities Inc.        | 4.500% | 7/30/29       | 2,251               | 2,189                 |
| Dow Chemical Co.                                                       | 6.300% | 3/15/33       | 3,111               | 3,433                 | Alexandria Real Estate Equities Inc.        | 2.750% | 12/15/29      | 5,658               | 4,980                 |
| Eagle Materials Inc.                                                   | 2.500% | 7/1/31        | 6,200               | 5,261                 | Alexandria Real Estate Equities Inc.        | 4.700% | 7/1/30        | 1,692               | 1,659                 |
| Eastman Chemical Co.                                                   | 4.500% | 12/1/28       | 757                 | 741                   | Alexandria Real Estate Equities Inc.        | 4.900% | 12/15/30      | 9,158               | 9,183                 |
| Eastman Chemical Co.                                                   | 5.750% | 3/8/33        | 4,342               | 4,509                 | Alexandria Real Estate Equities Inc.        | 3.375% | 8/15/31       | 2,368               | 2,136                 |
| Ecolab Inc.                                                            | 4.800% | 3/24/30       | 6,255               | 6,428                 | Alexandria Real Estate Equities Inc.        | 2.000% | 5/18/32       | 10,999              | 8,815                 |
| Ecolab Inc.                                                            | 1.300% | 1/30/31       | 4,815               | 3,936                 | Alexandria Real Estate Equities Inc.        | 1.875% | 2/1/33        | 6,565               | 5,116                 |
| Ecolab Inc.                                                            | 2.125% | 2/1/32        | 5,605               | 4,778                 | American Assets Trust LP                    | 3.375% | 2/1/31        | 4,397               | 3,591                 |
| EIDP Inc.                                                              | 2.300% | 7/15/30       | 5,000               | 4,380                 | American Homes 4 Rent LP                    | 4.900% | 2/15/29       | 3,830               | 3,795                 |
| EIDP Inc.                                                              | 4.800% | 5/15/33       | 5,000               | 5,062                 | American Homes 4 Rent LP                    | 2.375% | 7/15/31       | 3,371               | 2,782                 |
| FMC Corp.                                                              | 3.450% | 10/1/29       | 7,815               | 7,141                 | American Homes 4 Rent LP                    | 3.625% | 4/15/32       | 4,360               | 3,909                 |
| FMC Corp.                                                              | 5.650% | 5/18/33       | 4,645               | 4,617                 | American Tower Corp.                        | 3.950% | 3/15/29       | 6,587               | 6,296                 |
| Freeport-McMoRan Inc.                                                  | 5.250% | 9/1/29        | 5,000               | 5,066                 | American Tower Corp.                        | 3.800% | 8/15/29       | 10,595              | 10,057                |
| Freeport-McMoRan Inc.                                                  | 4.250% | 3/1/30        | 5,325               | 5,002                 | American Tower Corp.                        | 2.900% | 1/15/30       | 9,406               | 8,403                 |
| Freeport-McMoRan Inc.                                                  | 4.625% | 8/1/30        | 5,130               | 5,015                 | American Tower Corp.                        | 1.875% | 10/15/30      | 5,671               | 4,651                 |
| Georgia-Pacific LLC                                                    | 7.750% | 11/15/29      | 5,315               | 6,136                 | American Tower Corp.                        | 2.700% | 4/15/31       | 6,303               | 5,421                 |
| <sup>4</sup> Georgia-Pacific LLC                                       | 2.300% | 4/30/30       | 2,739               | 2,372                 | American Tower Corp.                        | 2.300% | 9/15/31       | 9,008               | 7,459                 |
| Huntsman International LLC                                             | 4.500% | 5/1/29        | 6,021               | 5,810                 | American Tower Corp.                        | 4.050% | 3/15/32       | 5,470               | 5,131                 |
| Huntsman International LLC                                             | 2.950% | 6/15/31       | 3,400               | 2,892                 | American Tower Corp.                        | 5.650% | 3/15/33       | 6,810               | 7,081                 |
|                                                                        |        |               |                     |                       | American Tower Corp.                        | 5.550% | 7/15/33       | 6,309               | 6,537                 |
|                                                                        |        |               |                     |                       | <sup>2</sup> AvalonBay Communities Inc.     | 1.900% | 12/1/28       | 3,209               | 2,835                 |
|                                                                        |        |               |                     |                       | AvalonBay Communities Inc.                  | 3.300% | 6/1/29        | 5,937               | 5,547                 |

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

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

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

## Intermediate-Term Bond Index Fund

|   |                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |  |  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------------|--------|---------------|---------------------|-----------------------|--|--|--------|---------------|---------------------|-----------------------|
|   | Dominion Energy South Carolina Inc. | 6.625% | 2/1/32        | 2,337               | 2,646                 |  |  |        |               |                     |                       |
|   | Dominion Energy South Carolina Inc. | 5.300% | 5/15/33       | 2,990               | 3,097                 |  |  |        |               |                     |                       |
|   | DTE Electric Co.                    | 2.250% | 3/1/30        | 4,520               | 3,966                 |  |  |        |               |                     |                       |
| 2 | DTE Electric Co.                    | 2.625% | 3/1/31        | 3,985               | 3,498                 |  |  |        |               |                     |                       |
| 2 | DTE Electric Co.                    | 3.000% | 3/1/32        | 4,805               | 4,263                 |  |  |        |               |                     |                       |
|   | DTE Electric Co.                    | 5.200% | 4/1/33        | 5,405               | 5,621                 |  |  |        |               |                     |                       |
| 2 | DTE Energy Co.                      | 3.400% | 6/15/29       | 3,854               | 3,603                 |  |  |        |               |                     |                       |
|   | DTE Energy Co.                      | 2.950% | 3/1/30        | 4,105               | 3,637                 |  |  |        |               |                     |                       |
|   | Duke Energy Carolinas LLC           | 2.450% | 8/15/29       | 5,053               | 4,510                 |  |  |        |               |                     |                       |
|   | Duke Energy Carolinas LLC           | 2.450% | 2/1/30        | 7,747               | 6,882                 |  |  |        |               |                     |                       |
|   | Duke Energy Carolinas LLC           | 2.550% | 4/15/31       | 8,286               | 7,203                 |  |  |        |               |                     |                       |
|   | Duke Energy Carolinas LLC           | 2.850% | 3/15/32       | 4,900               | 4,282                 |  |  |        |               |                     |                       |
|   | Duke Energy Carolinas LLC           | 4.950% | 1/15/33       | 9,550               | 9,734                 |  |  |        |               |                     |                       |
|   | Duke Energy Corp.                   | 3.400% | 6/15/29       | 5,033               | 4,729                 |  |  |        |               |                     |                       |
|   | Duke Energy Corp.                   | 2.450% | 6/1/30        | 8,547               | 7,468                 |  |  |        |               |                     |                       |
|   | Duke Energy Corp.                   | 2.550% | 6/15/31       | 8,747               | 7,464                 |  |  |        |               |                     |                       |
|   | Duke Energy Corp.                   | 4.500% | 8/15/32       | 14,650              | 14,201                |  |  |        |               |                     |                       |
|   | Duke Energy Corp.                   | 5.750% | 9/15/33       | 5,905               | 6,255                 |  |  |        |               |                     |                       |
|   | Duke Energy Florida LLC             | 2.500% | 12/1/29       | 2,823               | 2,518                 |  |  |        |               |                     |                       |
|   | Duke Energy Florida LLC             | 1.750% | 6/15/30       | 2,078               | 1,736                 |  |  |        |               |                     |                       |
|   | Duke Energy Florida LLC             | 2.400% | 12/15/31      | 6,085               | 5,144                 |  |  |        |               |                     |                       |
|   | Duke Energy Florida LLC             | 5.875% | 11/15/33      | 5,095               | 5,495                 |  |  |        |               |                     |                       |
|   | Duke Energy Ohio Inc.               | 3.650% | 2/1/29        | 5,960               | 5,748                 |  |  |        |               |                     |                       |
|   | Duke Energy Ohio Inc.               | 2.125% | 6/1/30        | 3,016               | 2,564                 |  |  |        |               |                     |                       |
|   | Duke Energy Ohio Inc.               | 5.250% | 4/1/33        | 5,190               | 5,353                 |  |  |        |               |                     |                       |
|   | Duke Energy Progress LLC            | 3.450% | 3/15/29       | 8,108               | 7,733                 |  |  |        |               |                     |                       |
|   | Duke Energy Progress LLC            | 2.000% | 8/15/31       | 4,947               | 4,090                 |  |  |        |               |                     |                       |
|   | Duke Energy Progress LLC            | 3.400% | 4/1/32        | 4,161               | 3,768                 |  |  |        |               |                     |                       |
|   | Duke Energy Progress LLC            | 5.250% | 3/15/33       | 4,136               | 4,274                 |  |  |        |               |                     |                       |
| 4 | East Ohio Gas Co.                   | 2.000% | 6/15/30       | 3,000               | 2,489                 |  |  |        |               |                     |                       |
|   | Edison International                | 6.950% | 11/15/29      | 3,745               | 4,071                 |  |  |        |               |                     |                       |
|   | Entergy Arkansas LLC                | 5.150% | 1/15/33       | 3,785               | 3,860                 |  |  |        |               |                     |                       |
|   | Entergy Arkansas LLC                | 5.300% | 9/15/33       | 4,000               | 4,106                 |  |  |        |               |                     |                       |
|   | Entergy Corp.                       | 2.800% | 6/15/30       | 3,892               | 3,432                 |  |  |        |               |                     |                       |
|   | Entergy Corp.                       | 2.400% | 6/15/31       | 8,179               | 6,845                 |  |  |        |               |                     |                       |
|   | Entergy Louisiana LLC               | 2.350% | 6/15/32       | 3,650               | 3,033                 |  |  |        |               |                     |                       |
|   | Entergy Mississippi LLC             | 5.000% | 9/1/33        | 1,670               | 1,681                 |  |  |        |               |                     |                       |
|   | Entergy Texas Inc.                  | 4.000% | 3/30/29       | 7,042               | 6,836                 |  |  |        |               |                     |                       |
|   | Entergy Texas Inc.                  | 1.750% | 3/15/31       | 4,424               | 3,616                 |  |  |        |               |                     |                       |
|   | Essential Utilities Inc.            | 3.566% | 5/1/29        | 3,960               | 3,700                 |  |  |        |               |                     |                       |
|   | Essential Utilities Inc.            | 2.704% | 4/15/30       | 4,626               | 4,050                 |  |  |        |               |                     |                       |
|   | Evergy Inc.                         | 2.900% | 9/15/29       | 4,787               | 4,332                 |  |  |        |               |                     |                       |
| 2 | Evergy Metro Inc.                   | 2.250% | 6/1/30        | 4,756               | 4,053                 |  |  |        |               |                     |                       |
|   | Evergy Metro Inc.                   | 4.950% | 4/15/33       | 2,616               | 2,612                 |  |  |        |               |                     |                       |
| 2 | Eversource Energy                   | 4.250% | 4/1/29        | 6,076               | 5,904                 |  |  |        |               |                     |                       |
| 2 | Eversource Energy                   | 1.650% | 8/15/30       | 5,301               | 4,316                 |  |  |        |               |                     |                       |
|   | Eversource Energy                   | 2.550% | 3/15/31       | 3,040               | 2,571                 |  |  |        |               |                     |                       |
|   | Eversource Energy                   | 3.375% | 3/1/32        | 5,038               | 4,465                 |  |  |        |               |                     |                       |
|   | Eversource Energy                   | 5.125% |               |                     |                       |  |  |        |               |                     |                       |

## Intermediate-Term Bond Index Fund

|                                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------------|--------|---------------|---------------------|-----------------------|-----------------------------------------------|--------|---------------|---------------------|-----------------------|
| Public Service Electric & Gas Co.           | 5.200% | 8/1/33        | 2,725               | 2,842                 | European Investment Bank                      | 1.625% | 5/13/31       | 12,406              | 10,591                |
| Public Service Enterprise Group Inc.        | 1.600% | 8/15/30       | 11,545              | 9,441                 | European Investment Bank                      | 3.750% | 2/14/33       | 40,687              | 39,939                |
| Puget Energy Inc.                           | 4.100% | 6/15/30       | 6,506               | 5,971                 | Export-Import Bank of Korea                   | 1.250% | 9/21/30       | 6,365               | 5,147                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 1.700% | 10/1/30       | 6,546               | 5,421                 | Export-Import Bank of Korea                   | 1.375% | 2/9/31        | 2,550               | 2,054                 |
| <sup>2</sup> San Diego Gas & Electric Co.   | 3.000% | 3/15/32       | 4,125               | 3,662                 | Export-Import Bank of Korea                   | 2.125% | 1/18/32       | 6,995               | 5,846                 |
| Sempra                                      | 3.700% | 4/1/29        | 1,148               | 1,093                 | Export-Import Bank of Korea                   | 4.500% | 9/15/32       | 4,190               | 4,160                 |
| Sempra                                      | 5.500% | 8/1/33        | 5,631               | 5,837                 | Export-Import Bank of Korea                   | 5.125% | 1/11/33       | 8,270               | 8,581                 |
| <sup>2</sup> Southern California Edison Co. | 4.200% | 3/1/29        | 6,756               | 6,622                 | Export-Import Bank of Korea                   | 5.125% | 9/18/33       | 5,700               | 5,923                 |
| Southern California Edison Co.              | 6.650% | 4/1/29        | 4,665               | 4,973                 | <sup>2</sup> Hong Kong Government             |        |               |                     |                       |
| Southern California Edison Co.              | 2.850% | 8/1/29        | 4,635               | 4,229                 | International Bond                            | 1.750% | 11/24/31      | 8,160               | 6,861                 |
| Southern California Edison Co.              | 2.250% | 6/1/30        | 4,250               | 3,650                 | Hydro-Quebec                                  | 8.500% | 12/1/29       | 2,457               | 2,935                 |
| <sup>2</sup> Southern California Edison Co. | 2.500% | 6/1/31        | 2,116               | 1,816                 | <sup>2</sup> Hydro-Quebec                     | 9.375% | 4/15/30       | 2,485               | 3,122                 |
| Southern California Edison Co.              | 2.750% | 2/1/32        | 3,505               | 3,037                 | Inter-American Development Bank               | 2.250% | 6/18/29       | 30,800              | 28,161                |
| Southern California Edison Co.              | 5.950% | 11/1/32       | 6,180               | 6,642                 | Inter-American Development Bank               | 3.500% | 9/14/29       | 22,805              | 22,251                |
| <sup>2</sup> Southern California Gas Co.    | 2.550% | 2/1/30        | 6,217               | 5,469                 | <sup>2</sup> Inter-American Development Bank  | 1.125% | 1/13/31       | 33,710              | 27,824                |
| Southern California Gas Co.                 | 5.200% | 6/1/33        | 5,785               | 5,955                 | <sup>2</sup> Inter-American Development Bank  | 3.500% | 4/12/33       | 19,594              | 18,753                |
| Southern Co.                                | 5.500% | 3/15/29       | 5,000               | 5,204                 | <sup>2</sup> Inter-American Development Bank  | 4.500% | 9/13/33       | 24,145              | 24,976                |
| <sup>2</sup> Southern Co.                   | 3.700% | 4/30/30       | 3,870               | 3,649                 | International Bank for                        |        |               |                     |                       |
| Southern Co.                                | 5.700% | 10/15/32      | 4,591               | 4,833                 | Reconstruction & Development                  | 3.625% | 9/21/29       | 19,990              | 19,619                |
| Southern Co.                                | 5.200% | 6/15/33       | 13,925              | 14,208                | <sup>2</sup> International Bank for           |        |               |                     |                       |
| <sup>2</sup> Southern Co. Gas Capital Corp. | 1.750% | 1/15/31       | 7,692               | 6,282                 | Reconstruction & Development                  | 1.750% | 10/23/29      | 33,955              | 30,014                |
| Southern Co. Gas Capital Corp.              | 5.150% | 9/15/32       | 4,260               | 4,319                 | International Bank for                        |        |               |                     |                       |
| Southern Co. Gas Capital Corp.              | 5.750% | 9/15/33       | 2,380               | 2,502                 | Reconstruction & Development                  | 3.875% | 2/14/30       | 33,810              | 33,559                |
| Southwest Gas Corp.                         | 2.200% | 6/15/30       | 4,150               | 3,525                 | International Bank for                        |        |               |                     |                       |
| Southwest Gas Corp.                         | 4.050% | 3/15/32       | 4,955               | 4,644                 | Reconstruction & Development                  | 0.875% | 5/14/30       | 40,748              | 33,557                |
| Southwestern Electric Power Co.             | 5.300% | 4/1/33        | 5,631               | 5,641                 | International Bank for                        |        |               |                     |                       |
| Spire Missouri Inc.                         | 4.800% | 2/15/33       | 2,673               | 2,675                 | Reconstruction & Development                  | 4.000% | 7/25/30       | 31,295              | 31,258                |
| Tampa Electric Co.                          | 2.400% | 3/15/31       | 3,504               | 2,958                 | International Bank for                        |        |               |                     |                       |
| Tucson Electric Power Co.                   | 1.500% | 8/1/30        | 3,093               | 2,524                 | Reconstruction & Development                  | 0.750% | 8/26/30       | 21,769              | 17,626                |
| Tucson Electric Power Co.                   | 3.250% | 5/15/32       | 2,500               | 2,226                 | International Bank for                        |        |               |                     |                       |
| Union Electric Co.                          | 3.500% | 3/15/29       | 5,090               | 4,823                 | Reconstruction & Development                  | 1.250% | 2/10/31       | 33,195              | 27,598                |
| Union Electric Co.                          | 2.950% | 3/15/30       | 3,760               | 3,395                 | International Bank for                        |        |               |                     |                       |
| Union Electric Co.                          | 2.150% | 3/15/32       | 5,709               | 4,732                 | Reconstruction & Development                  | 1.625% | 11/3/31       | 45,420              | 38,266                |
| <sup>2</sup> Virginia Electric & Power Co.  | 2.875% | 7/15/29       | 6,788               | 6,237                 | International Bank for                        |        |               |                     |                       |
| Virginia Electric & Power Co.               | 2.300% | 11/15/31      | 3,315               | 2,791                 | Reconstruction & Development                  | 2.500% | 3/29/32       | 29,450              | 26,362                |
| Virginia Electric & Power Co.               | 2.400% | 3/30/32       | 4,675               | 3,949                 | International Bank for                        |        |               |                     |                       |
| Virginia Electric & Power Co.               | 5.000% | 4/1/33        | 15,835              | 16,034                | Reconstruction & Development                  | 4.750% | 11/14/33      | 15,635              | 16,518                |
| Virginia Electric & Power Co.               | 5.300% | 8/15/33       | 4,625               | 4,776                 | International Finance Corp.                   | 0.750% | 8/27/30       | 7,455               | 6,045                 |
| WEC Energy Group Inc.                       | 1.800% | 10/15/30      | 6,000               | 4,899                 | <sup>5</sup> Japan Bank for International     |        |               |                     |                       |
| Wisconsin Electric Power Co.                | 4.750% | 9/30/32       | 4,214               | 4,258                 | Cooperation                                   | 2.125% | 2/16/29       | 7,997               | 7,177                 |
| Wisconsin Electric Power Co.                | 5.625% | 5/15/33       | 2,725               | 2,944                 | <sup>5</sup> Japan Bank for International     |        |               |                     |                       |
| Wisconsin Power & Light Co.                 | 3.950% | 9/1/32        | 6,125               | 5,794                 | Cooperation                                   | 2.000% | 10/17/29      | 6,463               | 5,690                 |
| Wisconsin Power & Light Co.                 | 4.950% | 4/1/33        | 2,395               | 2,400                 | <sup>5</sup> Japan Bank for International     |        |               |                     |                       |
| Xcel Energy Inc.                            | 2.600% | 12/1/29       | 4,023               | 3,598                 | Cooperation                                   | 1.250% | 1/21/31       | 11,658              | 9,462                 |
| Xcel Energy Inc.                            | 3.400% | 6/1/30        | 8,620               | 7,949                 | <sup>5</sup> Japan Bank for International     |        |               |                     |                       |
| Xcel Energy Inc.                            | 2.350% | 11/15/31      | 3,623               | 2,984                 | Cooperation                                   | 1.875% | 4/15/31       | 16,189              | 13,666                |
| Xcel Energy Inc.                            | 4.600% | 6/1/32        | 5,820               | 5,682                 | <sup>5</sup> Japan International Cooperation  |        |               |                     |                       |
| Xcel Energy Inc.                            | 5.450% | 8/15/33       | 6,480               | 6,690                 | Agency                                        | 1.000% | 7/22/30       | 4,550               | 3,669                 |
|                                             |        |               |                     |                       | <sup>5</sup> Japan International Cooperation  |        |               |                     |                       |
|                                             |        |               |                     |                       | Agency                                        | 1.750% | 4/28/31       | 4,088               | 3,401                 |
|                                             |        |               |                     |                       | <sup>6</sup> KFW                              | 1.750% | 9/14/29       | 16,536              | 14,691                |
|                                             |        |               |                     |                       | <sup>6</sup> KFW                              | 0.750% | 9/30/30       | 16,953              | 13,768                |
|                                             |        |               |                     |                       | <sup>6</sup> KFW                              | 4.750% | 10/29/30      | 15,330              | 16,008                |
|                                             |        |               |                     |                       | <sup>6</sup> KFW                              | 4.125% | 7/15/33       | 33,015              | 33,209                |
|                                             |        |               |                     |                       | Korea Development Bank                        | 1.625% | 1/19/31       | 3,500               | 2,883                 |
|                                             |        |               |                     |                       | Korea Development Bank                        | 2.000% | 10/25/31      | 2,796               | 2,325                 |
|                                             |        |               |                     |                       | Korea Development Bank                        | 4.250% | 9/8/32        | 3,495               | 3,409                 |
|                                             |        |               |                     |                       | Korea Development Bank                        | 4.375% | 2/15/33       | 8,355               | 8,209                 |
|                                             |        |               |                     |                       | <sup>6</sup> Landwirtschaftliche Rentenbank   | 0.875% | 9/3/30        | 12,700              | 10,353                |
|                                             |        |               |                     |                       | <sup>2,6</sup> Landwirtschaftliche Rentenbank | 5.000% | 10/24/33      | 8,430               | 9,067                 |
|                                             |        |               |                     |                       | <sup>2</sup> Oriental Republic of Uruguay     | 4.375% | 1/23/31       | 18,370              | 18,199                |
|                                             |        |               |                     |                       | Province of Alberta                           | 1.300% | 7/22/30       | 23,144              | 19,295                |
|                                             |        |               |                     |                       | Province of British Columbia                  | 1.300% | 1/29/31       | 11,685              | 9,669                 |
|                                             |        |               |                     |                       | Province of British Columbia                  | 4.200% | 7/6/33        | 10,975              | 10,866                |
|                                             |        |               |                     |                       | Province of Manitoba                          | 4.300% | 7/27/33       | 9,625               | 9,570                 |
|                                             |        |               |                     |                       | Province of Ontario                           | 2.000% | 10/2/29       | 12,185              | 10,872                |
|                                             |        |               |                     |                       | Province of Ontario                           | 1.125% | 10/7/30       | 11,853              | 9,720                 |
|                                             |        |               |                     |                       | Province of Ontario                           | 1.600% | 2/25/31       | 8,525               | 7,168                 |
|                                             |        |               |                     |                       | Province of Ontario                           | 1.800% | 10/14/31      | 8,090               | 6,810                 |
|                                             |        |               |                     |                       | <sup>2</sup> Province of Ontario              | 2.125% | 1/21/32       | 11,987              | 10,256                |
|                                             |        |               |                     |                       | <sup>2</sup> Province of Quebec               | 7.500% | 9/15/29       | 6,475               | 7,557                 |
|                                             |        |               |                     |                       | Province of Quebec                            | 1.350% | 5/28/30       | 20,110              | 16,930                |
|                                             |        |               |                     | 1,204,301             |                                               |        |               |                     |                       |
| Total Corporate Bonds (Cost \$15,677,568)   |        |               |                     | 14,803,700            |                                               |        |               |                     |                       |
| Sovereign Bonds (4.3%)                      |        |               |                     |                       |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 1.875% | 3/15/29       | 1,788               | 1,610                 |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 1.750% | 9/19/29       | 23,490              | 20,825                |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 1.875% | 1/24/30       | 21,666              | 19,156                |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 0.750% | 10/8/30       | 4,095               | 3,305                 |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 1.500% | 3/4/31        | 8,175               | 6,902                 |                                               |        |               |                     |                       |
| Asian Development Bank                      | 3.125% | 4/27/32       | 18,195              | 17,028                |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 3.875% | 9/28/32       | 10,715              | 10,573                |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 4.000% | 1/12/33       | 20,315              | 20,249                |                                               |        |               |                     |                       |
| <sup>2</sup> Asian Development Bank         | 3.875% | 6/14/33       | 17,265              | 17,024                |                                               |        |               |                     |                       |
| Equinor ASA                                 | 3.250% | 11/10/24      | 6                   | 6                     |                                               |        |               |                     |                       |
| Equinor ASA                                 | 3.125% | 4/6/30        | 12,623              | 11,872                |                                               |        |               |                     |                       |
| Equinor ASA                                 | 2.375% | 5/22/30       | 7,431               | 6,641                 |                                               |        |               |                     |                       |
| European Investment Bank                    | 1.625% | 10/9/29       | 19,137              | 16,844                |                                               |        |               |                     |                       |
| European Investment Bank                    | 0.875% | 5/17/30       | 19,128              | 15,813                |                                               |        |               |                     |                       |
| European Investment Bank                    | 3.625% | 7/15/30       | 38,650              | 37,830                |                                               |        |               |                     |                       |
| European Investment Bank                    | 0.750% | 9/23/30       | 9,890               | 8,038                 |                                               |        |               |                     |                       |
| European Investment Bank                    | 1.250% | 2/14/31       | 34,970              | 29,225                |                                               |        |               |                     |                       |

## Intermediate-Term Bond Index Fund

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

**Total Sovereign Bonds (Cost \$1,735,532) 1,615,202**

## Taxable Municipal Bonds (0.5%)

|                                                                            |        |         |        |        |
|----------------------------------------------------------------------------|--------|---------|--------|--------|
| Alabama Economic Settlement Authority BP Settlement Revenue                | 3.163% | 9/15/25 | 640    | 625    |
| California GO                                                              | 3.050% | 4/1/29  | 3,450  | 3,242  |
| California GO                                                              | 2.500% | 10/1/29 | 2,850  | 2,580  |
| California GO                                                              | 1.750% | 11/1/30 | 5,000  | 4,183  |
| California GO                                                              | 5.750% | 10/1/31 | 1,200  | 1,280  |
| California GO                                                              | 6.000% | 3/1/33  | 3,100  | 3,394  |
| California GO                                                              | 4.500% | 4/1/33  | 2,000  | 1,969  |
| Commonwealth of Massachusetts SO Revenue                                   | 3.769% | 7/15/29 | 3,300  | 3,226  |
| Connecticut GO                                                             | 5.850% | 3/15/32 | 9,085  | 9,698  |
| Energy Northwest Washington Electric Revenue (Columbia Generating Station) | 2.814% | 7/1/24  | 50     | 49     |
| Florida State Board of Administration Finance Corp. Revenue                | 2.154% | 7/1/30  | 12,000 | 10,236 |
| Illinois GO                                                                | 5.100% | 6/1/33  | 63,175 | 62,508 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue                 | 3.985% | 1/1/29  | 2,850  | 2,811  |

**Total Taxable Municipal Bonds (Cost \$195,131) 186,769**

Intermediate-Term Bond Index Fund

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

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- 1 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2023.
- 2 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 3 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 4 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2023, the aggregate value was \$153,767,000, representing 0.4% of net assets.
- 5 Guaranteed by the Government of Japan.
- 6 Guaranteed by the Federal Republic of Germany.
- 7 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 8 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.  
DAC—Designated Activity Company.  
GO—General Obligation Bond.  
REIT—Real Estate Investment Trust.  
SO—Special Obligation.

# Statement of Assets and Liabilities

As of December 31, 2023

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

At December 31, 2023, net assets consisted of:

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

## Investor Shares—Net Assets

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

## ETF Shares—Net Assets

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

## Admiral Shares—Net Assets

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

## Institutional Shares—Net Assets

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

## Institutional Plus Shares—Net Assets

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

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

# Statement of Operations

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

<sup>1</sup> Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$3,783,000, (\$36,000), \$1,000, and less than \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

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

## Statement of Changes in Net Assets

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

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

## Financial Highlights

### Investor Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.08</b>          | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> | <b>\$11.02</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .311                    | .228           | .221           | .271           | .316           |
| Net Realized and Unrealized Gain (Loss) on Investments | .281                    | (1.806)        | (.529)         | .868           | .787           |
| Total from Investment Operations                       | .592                    | (1.578)        | (.308)         | 1.139          | 1.103          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.312)                  | (.229)         | (.219)         | (.271)         | (.313)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.173)         | (.088)         | —              |
| Total Distributions                                    | (.312)                  | (.232)         | (.392)         | (.359)         | (.313)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>5.99%</b>            | <b>-13.34%</b> | <b>-2.44%</b>  | <b>9.71%</b>   | <b>10.09%</b>  |

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$74.25</b>          | <b>\$87.63</b> | <b>\$92.73</b> | <b>\$87.08</b> | <b>\$81.27</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | 2.394                   | 1.783          | 1.715          | 2.080          | 2.392          |
| Net Realized and Unrealized Gain (Loss) on Investments | 2.087                   | (13.370)       | (3.817)        | 6.313          | 5.816          |
| Total from Investment Operations                       | 4.481                   | (11.587)       | (2.102)        | 8.393          | 8.208          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (2.361)                 | (1.772)        | (1.719)        | (2.094)        | (2.398)        |
| Distributions from Realized Capital Gains              | —                       | (.021)         | (1.279)        | (.649)         | —              |
| Total Distributions                                    | (2.361)                 | (1.793)        | (2.998)        | (2.743)        | (2.398)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$76.37</b>          | <b>\$74.25</b> | <b>\$87.63</b> | <b>\$92.73</b> | <b>\$87.08</b> |
| <b>Total Return</b>                                    | <b>6.16%</b>            | <b>-13.30%</b> | <b>-2.27%</b>  | <b>9.71%</b>   | <b>10.19%</b>  |

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.08</b>          | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> | <b>\$11.02</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .321                    | .238           | .229           | .280           | .322           |
| Net Realized and Unrealized Gain (Loss) on Investments | .279                    | (1.807)        | (.527)         | .869           | .790           |
| Total from Investment Operations                       | .600                    | (1.569)        | (.298)         | 1.149          | 1.112          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.320)                  | (.238)         | (.229)         | (.281)         | (.322)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.173)         | (.088)         | —              |
| Total Distributions                                    | (.320)                  | (.241)         | (.402)         | (.369)         | (.322)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>6.07%</b>            | <b>-13.27%</b> | <b>-2.36%</b>  | <b>9.80%</b>   | <b>10.18%</b>  |

#### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.08</b>          | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> | <b>\$11.02</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .322                    | .240           | .232           | .283           | .325           |
| Net Realized and Unrealized Gain (Loss) on Investments | .280                    | (1.807)        | (.527)         | .868           | .790           |
| Total from Investment Operations                       | .602                    | (1.567)        | (.295)         | 1.151          | 1.115          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.322)                  | (.240)         | (.232)         | (.283)         | (.325)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.173)         | (.088)         | —              |
| Total Distributions                                    | (.322)                  | (.243)         | (.405)         | (.371)         | (.325)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Total Return</b>                                    | <b>6.09%</b>            | <b>-13.25%</b> | <b>-2.34%</b>  | <b>9.82%</b>   | <b>10.20%</b>  |

#### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

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

## Financial Highlights

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                |                |                |                |
|--------------------------------------------------------|-------------------------|----------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022           | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.08</b>          | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> | <b>\$11.02</b> |
| <b>Investment Operations</b>                           |                         |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .322                    | .242           | .233           | .285           | .326           |
| Net Realized and Unrealized Gain (Loss) on Investments | .281                    | (1.808)        | (.527)         | .868           | .790           |
| Total from Investment Operations                       | .603                    | (1.566)        | (.294)         | 1.153          | 1.116          |
| <b>Distributions</b>                                   |                         |                |                |                |                |
| Dividends from Net Investment Income                   | (.323)                  | (.241)         | (.233)         | (.285)         | (.326)         |
| Distributions from Realized Capital Gains              | —                       | (.003)         | (.173)         | (.088)         | —              |
| Total Distributions                                    | (.323)                  | (.244)         | (.406)         | (.373)         | (.326)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$10.36</b>          | <b>\$10.08</b> | <b>\$11.89</b> | <b>\$12.59</b> | <b>\$11.81</b> |
| <b>Total Return</b>                                    | <b>6.10%</b>            | <b>-13.24%</b> | <b>-2.33%</b>  | <b>9.83%</b>   | <b>10.21%</b>  |

### Ratios/Supplemental Data

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

1 Calculated based on average shares outstanding.

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

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

## Notes to Financial Statements

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

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

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

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

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

During the year ended December 31, 2023, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at December 31, 2023.

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

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

5. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to

the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

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

For the year ended December 31, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2023, the fund had contributed to Vanguard capital in the amount of \$1,196,000, representing less than 0.01% of the fund's net assets and 0.48% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2023, custodian fee offset arrangements reduced the fund's expenses by \$24,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

The following table summarizes the market value of the fund's investments as of December 31, 2023, based on the inputs used to value them:

|                                        | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000) |
|----------------------------------------|--------------------|--------------------|--------------------|------------------|
| <b>Investments</b>                     |                    |                    |                    |                  |
| <b>Assets</b>                          |                    |                    |                    |                  |
| U.S. Government and Agency Obligations | —                  | 20,835,554         | —                  | 20,835,554       |
| Corporate Bonds                        | —                  | 14,803,700         | —                  | 14,803,700       |
| Sovereign Bonds                        | —                  | 1,615,202          | —                  | 1,615,202        |
| Taxable Municipal Bonds                | —                  | 186,769            | —                  | 186,769          |
| Temporary Cash Investments             | 20,738             | —                  | —                  | 20,738           |
| Total                                  | 20,738             | 37,441,225         | —                  | 37,461,963       |

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

|                                     | Amount<br>(\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital                     | (10,250)          |
| Total Distributable Earnings (Loss) | 10,250            |

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

|                               | Amount<br>(\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 2,722             |
| Undistributed Long-Term Gains | —                 |
| Net Unrealized Gains (Losses) | (2,160,674)       |
| Capital Loss Carryforwards    | (2,341,526)       |
| Qualified Late-Year Losses    | —                 |
| Other Temporary Differences   | —                 |
| Total                         | (4,499,478)       |

The tax character of distributions paid was as follows:

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

\* Includes short-term capital gains, if any.

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

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

F. During the year ended December 31, 2023, the fund purchased \$8,530,208,000 of investment securities and sold \$4,441,920,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$17,504,535,000 and \$18,062,190,000, respectively. Purchases and sales include \$3,855,075,000 and \$468,497,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2023, such purchases were \$14,876,000 and sales were \$0; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

|                                                   | Year Ended December 31, |                         |                   |                         |
|---------------------------------------------------|-------------------------|-------------------------|-------------------|-------------------------|
|                                                   | Amount<br>(\$000)       | 2023<br>Shares<br>(000) | Amount<br>(\$000) | 2022<br>Shares<br>(000) |
| <b>Investor Shares</b>                            |                         |                         |                   |                         |
| Issued                                            | 9,068                   | 899                     | 9,148             | 850                     |
| Issued in Lieu of Cash Distributions              | 1,751                   | 173                     | 1,751             | 165                     |
| Redeemed                                          | (22,664)                | (2,225)                 | (35,516)          | (3,363)                 |
| Net Increase (Decrease)—Investor Shares           | (11,845)                | (1,153)                 | (24,617)          | (2,348)                 |
| <b>ETF Shares</b>                                 |                         |                         |                   |                         |
| Issued                                            | 3,897,934               | 51,900                  | 2,889,625         | 36,600                  |
| Issued in Lieu of Cash Distributions              | —                       | —                       | —                 | —                       |
| Redeemed                                          | (475,320)               | (6,500)                 | (2,133,966)       | (26,500)                |
| Net Increase (Decrease)—ETF Shares                | 3,422,614               | 45,400                  | 755,659           | 10,100                  |
| <b>Admiral Shares</b>                             |                         |                         |                   |                         |
| Issued                                            | 4,164,775               | 412,108                 | 4,282,252         | 408,764                 |
| Issued in Lieu of Cash Distributions              | 435,135                 | 42,979                  | 313,860           | 29,712                  |
| Redeemed                                          | (3,782,242)             | (374,403)               | (4,798,243)       | (451,039)               |
| Net Increase (Decrease)—Admiral Shares            | 817,668                 | 80,684                  | (202,131)         | (12,563)                |
| <b>Institutional Shares</b>                       |                         |                         |                   |                         |
| Issued                                            | 765,597                 | 75,593                  | 686,547           | 64,401                  |
| Issued in Lieu of Cash Distributions              | 86,496                  | 8,540                   | 63,341            | 5,995                   |
| Redeemed                                          | (708,528)               | (69,797)                | (814,598)         | (76,877)                |
| Net Increase (Decrease)—Institutional Shares      | 143,565                 | 14,336                  | (64,710)          | (6,481)                 |
| <b>Institutional Plus Shares</b>                  |                         |                         |                   |                         |
| Issued                                            | 272,212                 | 26,698                  | 525,494           | 48,335                  |
| Issued in Lieu of Cash Distributions              | 26,798                  | 2,650                   | 17,164            | 1,629                   |
| Redeemed                                          | (1,016,439)             | (101,827)               | (390,203)         | (35,857)                |
| Net Increase (Decrease)—Institutional Plus Shares | (717,429)               | (72,479)                | 152,455           | 14,107                  |

H. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

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

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

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

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

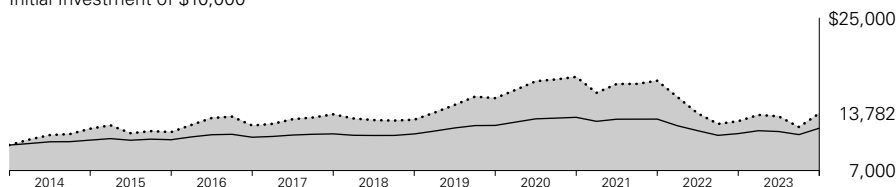
# Long-Term Bond Index Fund

## Performance Summary

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

### Cumulative Performance: December 31, 2013, Through December 31, 2023

Initial Investment of \$10,000



### Average Annual Total Returns Periods Ended December 31, 2023

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

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

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

|                                                               | One<br>Year | Five<br>Years | Ten<br>Years | Final Value<br>of a \$5,000,000<br>Investment |
|---------------------------------------------------------------|-------------|---------------|--------------|-----------------------------------------------|
| Long-Term Bond Index Fund Institutional<br>Shares             | 7.01%       | 0.99%         | 3.22%        | \$6,866,200                                   |
| Bloomberg U.S. Long Government/Credit<br>Float Adjusted Index | 7.13        | 1.12          | 3.22         | 6,866,017                                     |
| Bloomberg U.S. Aggregate Float Adjusted<br>Index              | 5.60        | 1.17          | 1.83         | 5,994,522                                     |

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

See Financial Highlights for dividend and capital gains information.

## Long-Term Bond Index Fund

|                                                            | Average Annual Total Returns<br>Periods Ended December 31, 2023 |               |              | Final Value<br>of a \$100,000,000<br>Investment |
|------------------------------------------------------------|-----------------------------------------------------------------|---------------|--------------|-------------------------------------------------|
|                                                            | One<br>Year                                                     | Five<br>Years | Ten<br>Years |                                                 |
| Long-Term Bond Index Fund Institutional Plus Shares        | 7.02%                                                           | 1.00%         | 3.24%        | \$137,494,340                                   |
| Bloomberg U.S. Long Government/Credit Float Adjusted Index | 7.13                                                            | 1.12          | 3.22         | 137,320,340                                     |
| Bloomberg U.S. Aggregate Float Adjusted Index              | 5.60                                                            | 1.17          | 1.83         | 119,890,440                                     |

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

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

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

# Fund Allocation

As of December 31, 2023

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

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

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

## Financial Statements

### Schedule of Investments

As of December 31, 2023

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

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

## Long-Term Bond Index Fund

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



## Long-Term Bond Index Fund

|   |                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |   |                                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------------|--------|---------------|---------------------|-----------------------|---|--------------------------------------------|--------|---------------|---------------------|-----------------------|
| 3 | Georgetown University                 | 2.943% | 4/1/50        | 415                 | 288                   | 3 | McDonald's Corp.                           | 4.200% | 4/1/50        | 2,360               | 2,097                 |
|   | Georgetown University                 | 5.115% | 4/1/53        | 390                 | 404                   | 3 | McDonald's Corp.                           | 5.150% | 9/9/52        | 1,985               | 2,020                 |
| 3 | Georgetown University                 | 5.215% | 10/1/18       | 405                 | 389                   |   | McDonald's Corp.                           | 5.450% | 8/14/53       | 1,500               | 1,598                 |
|   | Harley-Davidson Inc.                  | 4.625% | 7/28/45       | 640                 | 514                   |   | MDC Holdings Inc.                          | 6.000% | 1/15/43       | 1,513               | 1,412                 |
|   | Hasbro Inc.                           | 6.350% | 3/15/40       | 974                 | 1,014                 |   | NIKE Inc.                                  | 3.250% | 3/27/40       | 1,605               | 1,349                 |
|   | Hasbro Inc.                           | 5.100% | 5/15/44       | 782                 | 689                   |   | NIKE Inc.                                  | 3.625% | 5/1/43        | 1,180               | 1,019                 |
|   | Home Depot Inc.                       | 5.875% | 12/16/36      | 4,995               | 5,585                 |   | NIKE Inc.                                  | 3.875% | 11/1/45       | 2,024               | 1,782                 |
|   | Home Depot Inc.                       | 3.300% | 4/15/40       | 3,147               | 2,608                 |   | NIKE Inc.                                  | 3.375% | 11/1/46       | 985                 | 795                   |
|   | Home Depot Inc.                       | 5.400% | 9/15/40       | 1,184               | 1,249                 |   | NIKE Inc.                                  | 3.375% | 3/27/50       | 2,113               | 1,732                 |
|   | Home Depot Inc.                       | 5.950% | 4/1/41        | 2,149               | 2,405                 | 3 | Northeastern University                    | 2.894% | 10/1/50       | 100                 | 70                    |
|   | Home Depot Inc.                       | 4.200% | 4/1/43        | 2,486               | 2,264                 | 3 | Northwestern University                    | 4.643% | 12/1/44       | 1,947               | 1,865                 |
|   | Home Depot Inc.                       | 4.875% | 2/15/44       | 1,861               | 1,846                 | 3 | Northwestern University                    | 2.640% | 12/1/50       | 564                 | 391                   |
|   | Home Depot Inc.                       | 4.400% | 3/15/45       | 2,252               | 2,093                 | 3 | Northwestern University                    | 3.662% | 12/1/57       | 587                 | 477                   |
|   | Home Depot Inc.                       | 4.250% | 4/1/46        | 3,867               | 3,501                 |   | Owens Corning                              | 7.000% | 12/1/36       | 745                 | 856                   |
|   | Home Depot Inc.                       | 3.900% | 6/15/47       | 3,186               | 2,740                 |   | Owens Corning                              | 4.300% | 7/15/47       | 1,295               | 1,143                 |
|   | Home Depot Inc.                       | 4.500% | 12/6/48       | 1,990               | 1,880                 |   | Owens Corning                              | 4.400% | 1/30/48       | 1,077               | 938                   |
|   | Home Depot Inc.                       | 3.125% | 12/15/49      | 3,796               | 2,829                 |   | President & Fellows of Harvard College     | 4.875% | 10/15/40      | 903                 | 917                   |
|   | Home Depot Inc.                       | 3.350% | 4/15/50       | 3,073               | 2,389                 |   | President & Fellows of Harvard College     | 3.150% | 7/15/46       | 625                 | 489                   |
|   | Home Depot Inc.                       | 2.375% | 3/15/51       | 2,922               | 1,856                 |   | President & Fellows of Harvard College     | 2.517% | 10/15/50      | 1,507               | 1,022                 |
|   | Home Depot Inc.                       | 2.750% | 9/15/51       | 2,355               | 1,612                 |   | President & Fellows of Harvard College     | 3.745% | 11/15/52      | 1,665               | 1,445                 |
|   | Home Depot Inc.                       | 3.625% | 4/15/52       | 3,290               | 2,670                 |   | President & Fellows of Harvard College     | 3.300% | 7/15/56       | 870                 | 663                   |
|   | Home Depot Inc.                       | 4.950% | 9/15/52       | 1,530               | 1,551                 |   | PulteGroup Inc.                            | 6.000% | 2/15/35       | 545                 | 573                   |
| 3 | Howard University                     | 5.209% | 10/1/52       | 775                 | 706                   |   | Rockefeller Foundation                     | 2.492% | 10/1/50       | 1,561               | 1,034                 |
|   | JD.com Inc.                           | 4.125% | 1/14/50       | 670                 | 523                   | 3 | Snap-on Inc.                               | 4.100% | 3/1/48        | 764                 | 679                   |
| 3 | Johns Hopkins University              | 4.083% | 7/1/53        | 655                 | 580                   |   | Snap-on Inc.                               | 3.100% | 5/1/50        | 1,050               | 804                   |
| 3 | Johns Hopkins University              | 2.813% | 1/1/60        | 718                 | 478                   |   | Stanley Black & Decker Inc.                | 5.200% | 9/1/40        | 880                 | 857                   |
|   | Lear Corp.                            | 5.250% | 5/15/49       | 1,170               | 1,082                 |   | Stanley Black & Decker Inc.                | 4.850% | 11/15/48      | 2,033               | 1,835                 |
|   | Lear Corp.                            | 3.550% | 1/15/52       | 700                 | 489                   |   | Starbucks Corp.                            | 4.300% | 6/15/45       | 1,390               | 1,245                 |
|   | Leggett & Platt Inc.                  | 3.500% | 11/15/51      | 1,049               | 756                   |   | Starbucks Corp.                            | 3.750% | 12/1/47       | 1,032               | 833                   |
|   | Leland Stanford Junior University     | 3.647% | 5/1/48        | 1,479               | 1,275                 |   | Starbucks Corp.                            | 4.500% | 11/15/48      | 1,970               | 1,798                 |
|   | Leland Stanford Junior University     | 2.413% | 6/1/50        | 895                 | 599                   |   | Starbucks Corp.                            | 4.450% | 8/15/49       | 1,970               | 1,790                 |
|   | Lowe's Cos. Inc.                      | 5.000% | 4/15/40       | 490                 | 479                   |   | Starbucks Corp.                            | 3.350% | 3/12/50       | 1,205               | 903                   |
|   | Lowe's Cos. Inc.                      | 2.800% | 9/15/41       | 1,196               | 873                   |   | Starbucks Corp.                            | 3.500% | 11/15/50      | 2,175               | 1,692                 |
|   | Lowe's Cos. Inc.                      | 4.250% | 9/15/44       | 448                 | 367                   |   | Thomas Jefferson University                | 3.847% | 11/1/57       | 1,130               | 839                   |
|   | Lowe's Cos. Inc.                      | 3.700% | 4/15/46       | 2,126               | 1,681                 |   | TJX Cos. Inc.                              | 4.500% | 4/15/50       | 392                 | 374                   |
|   | Lowe's Cos. Inc.                      | 4.050% | 5/3/47        | 2,765               | 2,281                 | 3 | Trustees of Boston College                 | 3.129% | 7/1/52        | 1,025               | 751                   |
|   | Lowe's Cos. Inc.                      | 4.550% | 4/5/49        | 1,850               | 1,634                 | 3 | Trustees of Boston University              | 4.061% | 10/1/48       | 1,022               | 904                   |
|   | Lowe's Cos. Inc.                      | 5.125% | 4/15/50       | 1,085               | 1,047                 |   | Trustees of Princeton University           | 5.700% | 3/1/39        | 1,790               | 1,995                 |
|   | Lowe's Cos. Inc.                      | 3.000% | 10/15/50      | 4,275               | 2,912                 |   | Trustees of Princeton University           | 2.516% | 7/1/50        | 1,800               | 1,242                 |
|   | Lowe's Cos. Inc.                      | 4.250% | 4/1/52        | 2,683               | 2,274                 |   | Trustees of Princeton University           | 4.201% | 3/1/52        | 1,070               | 996                   |
|   | Lowe's Cos. Inc.                      | 5.625% | 4/15/53       | 2,875               | 3,031                 | 3 | Trustees of the University of Pennsylvania | 2.396% | 10/1/50       | 990                 | 641                   |
|   | Lowe's Cos. Inc.                      | 5.750% | 7/1/53        | 925                 | 983                   |   | Trustees of the University of Pennsylvania | 4.674% | 9/1/12        | 530                 | 491                   |
|   | Lowe's Cos. Inc.                      | 4.450% | 4/1/62        | 3,135               | 2,657                 |   | Trustees of the University of Pennsylvania | 3.610% | 2/15/19       | 640                 | 460                   |
|   | Lowe's Cos. Inc.                      | 5.800% | 9/15/62       | 2,035               | 2,151                 | 3 | University of Chicago                      | 2.761% | 4/1/45        | 1,510               | 1,173                 |
|   | Lowe's Cos. Inc.                      | 5.850% | 4/1/63        | 1,530               | 1,609                 |   | University of Chicago                      | 2.547% | 4/1/50        | 913                 | 619                   |
|   | Masco Corp.                           | 4.500% | 5/15/47       | 424                 | 365                   | 3 | University of Chicago                      | 4.003% | 10/1/53       | 1,753               | 1,550                 |
|   | Masco Corp.                           | 3.125% | 2/15/51       | 480                 | 336                   | 3 | University of Miami                        | 4.063% | 4/1/52        | 1,850               | 1,580                 |
| 3 | Massachusetts Institute of Technology | 3.959% | 7/1/38        | 1,093               | 991                   | 3 | University of Notre Dame du Lac            | 3.438% | 2/15/45       | 1,203               | 973                   |
| 3 | Massachusetts Institute of Technology | 2.989% | 7/1/50        | 1,709               | 1,281                 | 3 | University of Notre Dame du Lac            | 3.394% | 2/15/48       | 1,656               | 1,344                 |
| 3 | Massachusetts Institute of Technology | 2.294% | 7/1/51        | 464                 | 295                   | 3 | University of Southern California          | 3.028% | 10/1/39       | 2,400               | 1,982                 |
|   | Massachusetts Institute of Technology | 3.067% | 4/1/52        | 1,640               | 1,239                 | 3 | University of Southern California          | 3.841% | 10/1/47       | 1,395               | 1,191                 |
|   | Massachusetts Institute of Technology | 5.600% | 7/1/11        | 1,605               | 1,851                 |   | University of Southern California          | 2.805% | 10/1/50       | 1,041               | 724                   |
|   | Massachusetts Institute of Technology | 4.678% | 7/1/14        | 1,085               | 1,050                 | 3 | University of Southern California          | 2.945% | 10/1/51       | 1,530               | 1,085                 |
|   | Massachusetts Institute of Technology | 3.885% | 7/1/16        | 486                 | 386                   |   | University of Southern California          | 4.976% | 10/1/53       | 360                 | 371                   |
| 3 | McDonald's Corp.                      | 4.700% | 12/9/35       | 2,223               | 2,195                 | 3 | University of Southern California          | 5.250% | 10/1/11       | 620                 | 641                   |
| 3 | McDonald's Corp.                      | 6.300% | 10/15/37      | 1,744               | 1,977                 | 3 | University of Southern California          | 3.226% | 10/1/20       | 476                 | 301                   |
| 3 | McDonald's Corp.                      | 6.300% | 3/1/38        | 1,931               | 2,196                 | 3 | Washington University                      | 3.524% | 4/15/54       | 1,265               | 1,019                 |
| 3 | McDonald's Corp.                      | 5.700% | 2/1/39        | 902                 | 970                   |   | Washington University                      | 4.349% | 4/15/22       | 975                 | 827                   |
| 3 | McDonald's Corp.                      | 4.875% | 7/15/40       | 1,065               | 1,041                 |   | Whirlpool Corp.                            | 4.500% | 6/1/46        | 750                 | 634                   |
| 3 | McDonald's Corp.                      | 3.700% | 2/15/42       | 664                 | 561                   |   | Whirlpool Corp.                            | 4.600% | 5/15/50       | 1,215               | 1,026                 |
| 3 | McDonald's Corp.                      | 3.625% | 5/1/43        | 1,035               | 860                   |   |                                            |        |               |                     |                       |
| 3 | McDonald's Corp.                      | 4.600% | 5/26/45       | 944                 | 891                   |   |                                            |        |               |                     |                       |
| 3 | McDonald's Corp.                      | 4.875% | 12/9/45       | 2,031               | 2,002                 |   |                                            |        |               |                     |                       |
| 3 | McDonald's Corp.                      | 4.450% | 3/1/47        | 1,108               | 1,017                 |   |                                            |        |               |                     |                       |
| 3 | McDonald's Corp.                      | 4.450% | 9/1/48        | 545                 | 505                   |   |                                            |        |               |                     |                       |
| 3 | McDonald's Corp.                      | 3.625% | 9/1/49        | 3,150               | 2,532                 |   |                                            |        |               |                     |                       |

## Long-Term Bond Index Fund

|                         |                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |   |  | Coupon                               | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |       |
|-------------------------|-------------------------------------|--------|---------------|---------------------|-----------------------|---|--|--------------------------------------|---------------|---------------------|-----------------------|-------|
| 3                       | William Marsh Rice University       | 3.574% | 5/15/45       | 919                 | 767                   |   |  | Constellation Brands Inc.            | 5.250%        | 11/15/48            | 1,026                 | 1,016 |
| 3                       | William Marsh Rice University       | 3.774% | 5/15/55       | 625                 | 521                   |   |  | Constellation Brands Inc.            | 3.750%        | 5/1/50              | 1,390                 | 1,110 |
| 3                       | Yale University                     | 2.402% | 4/15/50       | 960                 | 632                   |   |  | Diageo Capital plc                   | 5.875%        | 9/30/36             | 1,045                 | 1,152 |
|                         |                                     |        |               |                     | 270,101               |   |  | Diageo Capital plc                   | 3.875%        | 4/29/43             | 985                   | 858   |
| Consumer Staples (3.6%) |                                     |        |               |                     |                       |   |  | Diageo Investment Corp.              | 7.450%        | 4/15/35             | 930                   | 1,130 |
|                         | Altria Group Inc.                   | 5.800% | 2/14/39       | 2,934               | 2,996                 |   |  | Diageo Investment Corp.              | 4.250%        | 5/11/42             | 712                   | 649   |
|                         | Altria Group Inc.                   | 3.400% | 2/4/41        | 2,084               | 1,530                 |   |  | Dollar General Corp.                 | 4.125%        | 4/3/50              | 1,865                 | 1,479 |
|                         | Altria Group Inc.                   | 4.250% | 8/9/42        | 1,947               | 1,588                 |   |  | Dollar Tree Inc.                     | 3.375%        | 12/1/51             | 788                   | 548   |
|                         | Altria Group Inc.                   | 4.500% | 5/2/43        | 3,101               | 2,586                 |   |  | Estee Lauder Cos. Inc.               | 6.000%        | 5/15/37             | 1,025                 | 1,125 |
|                         | Altria Group Inc.                   | 5.375% | 1/31/44       | 1,847               | 1,824                 |   |  | Estee Lauder Cos. Inc.               | 4.375%        | 6/15/45             | 945                   | 856   |
|                         | Altria Group Inc.                   | 3.875% | 9/16/46       | 3,016               | 2,268                 |   |  | Estee Lauder Cos. Inc.               | 4.150%        | 3/15/47             | 1,055                 | 912   |
|                         | Altria Group Inc.                   | 5.950% | 2/14/49       | 4,477               | 4,557                 |   |  | Estee Lauder Cos. Inc.               | 3.125%        | 12/1/49             | 1,750                 | 1,276 |
|                         | Altria Group Inc.                   | 4.450% | 5/6/50        | 1,485               | 1,180                 |   |  | Estee Lauder Cos. Inc.               | 5.150%        | 5/15/53             | 660                   | 673   |
|                         | Altria Group Inc.                   | 3.700% | 2/4/51        | 2,962               | 2,092                 |   |  | Fomento Economico Mexicano SAB de CV | 3.500%        | 1/16/50             | 3,880                 | 2,952 |
|                         | Altria Group Inc.                   | 6.200% | 2/14/59       | 230                 | 243                   |   |  | General Mills Inc.                   | 3.000%        | 2/1/51              | 2,749                 | 1,917 |
|                         | Altria Group Inc.                   | 4.000% | 2/4/61        | 2,005               | 1,465                 |   |  | Haleon US Capital LLC                | 4.000%        | 3/24/52             | 2,091                 | 1,777 |
| 3                       | Anheuser-Busch Cos. LLC             | 4.700% | 2/1/36        | 12,712              | 12,687                |   |  | Hershey Co.                          | 3.125%        | 11/15/49            | 938                   | 715   |
| 3                       | Anheuser-Busch Cos. LLC             | 4.900% | 2/1/46        | 19,842              | 19,576                |   |  | Hormel Foods Corp.                   | 3.050%        | 6/3/51              | 1,420                 | 1,030 |
|                         | Anheuser-Busch InBev Finance Inc.   | 4.700% | 2/1/36        | 1,403               | 1,403                 |   |  | Ingredion Inc.                       | 3.900%        | 6/1/50              | 450                   | 333   |
|                         | Anheuser-Busch InBev Finance Inc.   | 4.625% | 2/1/44        | 2,495               | 2,377                 |   |  | J M Smucker Co.                      | 4.250%        | 3/15/35             | 1,232                 | 1,146 |
|                         | Anheuser-Busch InBev Finance Inc.   | 4.900% | 2/1/46        | 3,193               | 3,113                 |   |  | J M Smucker Co.                      | 2.750%        | 9/15/41             | 525                   | 367   |
|                         | Anheuser-Busch InBev Worldwide Inc. | 5.875% | 6/15/35       | 990                 | 1,082                 |   |  | J M Smucker Co.                      | 6.500%        | 11/15/43            | 1,690                 | 1,885 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 4.375% | 4/15/38       | 3,994               | 3,794                 |   |  | J M Smucker Co.                      | 3.550%        | 3/15/50             | 590                   | 435   |
|                         | Anheuser-Busch InBev Worldwide Inc. | 8.200% | 1/15/39       | 1,537               | 2,053                 |   |  | J M Smucker Co.                      | 6.500%        | 11/15/53            | 3,010                 | 3,477 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 5.450% | 1/23/39       | 4,132               | 4,360                 | 5 |  | JBS USA LUX SA                       | 6.750%        | 3/15/34             | 2,182                 | 2,296 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 8.000% | 11/15/39      | 1,672               | 2,167                 |   |  | JBS USA LUX SA                       | 4.375%        | 2/2/52              | 1,909                 | 1,417 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 4.350% | 6/1/40        | 1,819               | 1,702                 |   |  | JBS USA LUX SA                       | 6.500%        | 12/1/52             | 3,187                 | 3,192 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 4.950% | 1/15/42       | 1,788               | 1,792                 | 5 |  | JBS USA LUX SA                       | 7.250%        | 11/15/53            | 1,544                 | 1,682 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 4.600% | 4/15/48       | 920                 | 873                   |   |  | Kellanova                            | 4.500%        | 4/1/46              | 774                   | 694   |
|                         | Anheuser-Busch InBev Worldwide Inc. | 4.439% | 10/6/48       | 6,331               | 5,845                 |   |  | Kenvue Inc.                          | 5.100%        | 3/22/43             | 1,990                 | 2,070 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 5.550% | 1/23/49       | 7,384               | 7,964                 |   |  | Kenvue Inc.                          | 5.050%        | 3/22/53             | 3,035                 | 3,140 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 4.750% | 4/15/58       | 1,958               | 1,864                 |   |  | Kenvue Inc.                          | 5.200%        | 3/22/63             | 1,675                 | 1,753 |
|                         | Anheuser-Busch InBev Worldwide Inc. | 5.800% | 1/23/59       | 2,865               | 3,214                 |   |  | Keurig Dr Pepper Inc.                | 4.500%        | 11/15/45            | 1,045                 | 947   |
|                         | Archer-Daniels-Midland Co.          | 5.935% | 10/1/32       | 1,690               | 1,862                 |   |  | Keurig Dr Pepper Inc.                | 4.420%        | 12/15/46            | 900                   | 799   |
|                         | Archer-Daniels-Midland Co.          | 5.375% | 9/15/35       | 1,180               | 1,264                 |   |  | Keurig Dr Pepper Inc.                | 3.800%        | 5/1/50              | 1,491                 | 1,210 |
|                         | Archer-Daniels-Midland Co.          | 3.750% | 9/15/47       | 812                 | 671                   |   |  | Keurig Dr Pepper Inc.                | 3.350%        | 3/15/51             | 1,350                 | 1,006 |
|                         | Archer-Daniels-Midland Co.          | 4.500% | 3/15/49       | 490                 | 459                   |   |  | Keurig Dr Pepper Inc.                | 4.500%        | 4/15/52             | 3,380                 | 3,092 |
|                         | Archer-Daniels-Midland Co.          | 2.700% | 9/15/51       | 665                 | 450                   |   |  | Kimberly-Clark Corp.                 | 6.625%        | 8/1/37              | 1,450                 | 1,727 |
|                         | BAT Capital Corp.                   | 4.390% | 8/15/37       | 4,925               | 4,130                 |   |  | Kimberly-Clark Corp.                 | 5.300%        | 3/1/41              | 849                   | 885   |
|                         | BAT Capital Corp.                   | 3.734% | 9/25/40       | 1,457               | 1,074                 |   |  | Kimberly-Clark Corp.                 | 3.200%        | 7/30/46             | 763                   | 584   |
|                         | BAT Capital Corp.                   | 7.079% | 8/2/43        | 1,010               | 1,074                 |   |  | Kimberly-Clark Corp.                 | 2.875%        | 2/7/50              | 765                   | 551   |
|                         | BAT Capital Corp.                   | 4.540% | 8/15/47       | 5,169               | 3,976                 |   |  | Koninklijke Ahold Delhaize NV        | 5.700%        | 10/1/40             | 934                   | 960   |
|                         | BAT Capital Corp.                   | 4.758% | 9/6/49        | 1,970               | 1,564                 |   |  | Kraft Heinz Foods Co.                | 5.000%        | 7/15/35             | 2,215                 | 2,230 |
|                         | BAT Capital Corp.                   | 5.282% | 4/2/50        | 1,209               | 1,036                 |   |  | Kraft Heinz Foods Co.                | 6.875%        | 1/26/39             | 2,520                 | 2,919 |
|                         | BAT Capital Corp.                   | 3.984% | 9/25/50       | 1,848               | 1,306                 |   |  | Kraft Heinz Foods Co.                | 6.500%        | 2/9/40              | 1,540                 | 1,729 |
|                         | BAT Capital Corp.                   | 5.650% | 3/16/52       | 1,170               | 1,061                 |   |  | Kraft Heinz Foods Co.                | 5.200%        | 7/15/45             | 5,138                 | 5,036 |
|                         | BAT Capital Corp.                   | 7.081% | 8/2/53        | 1,825               | 1,953                 |   |  | Kraft Heinz Foods Co.                | 4.375%        | 6/1/46              | 5,895                 | 5,160 |
|                         | Brown-Forman Corp.                  | 4.500% | 7/15/45       | 1,890               | 1,759                 |   |  | Kraft Heinz Foods Co.                | 4.875%        | 10/1/49             | 2,855                 | 2,709 |
|                         | Campbell Soup Co.                   | 4.800% | 3/15/48       | 1,992               | 1,820                 |   |  | Kraft Heinz Foods Co.                | 5.500%        | 6/1/50              | 1,471                 | 1,519 |
|                         | Campbell Soup Co.                   | 3.125% | 4/24/50       | 1,598               | 1,103                 |   |  | Kroger Co.                           | 8.000%        | 9/15/29             | 775                   | 885   |
|                         | Church & Dwight Co. Inc.            | 3.950% | 8/1/47        | 950                 | 793                   |   |  | Kroger Co.                           | 6.900%        | 4/15/38             | 749                   | 852   |
|                         | Church & Dwight Co. Inc.            | 5.000% | 6/15/52       | 1,050               | 1,052                 |   |  | Kroger Co.                           | 5.400%        | 7/15/40             | 1,204                 | 1,185 |
|                         | Coca-Cola Co.                       | 4.125% | 3/25/40       | 100                 | 93                    |   |  | Kroger Co.                           | 5.000%        | 4/15/42             | 689                   | 646   |
|                         | Coca-Cola Co.                       | 2.500% | 6/1/40        | 1,375               | 1,040                 |   |  | Kroger Co.                           | 5.150%        | 8/1/43              | 1,239                 | 1,192 |
|                         | Coca-Cola Co.                       | 2.875% | 5/5/41        | 1,940               | 1,539                 |   |  | Kroger Co.                           | 3.875%        | 10/15/46            | 1,151                 | 906   |
|                         | Coca-Cola Co.                       | 4.200% | 3/25/50       | 1,035               | 965                   |   |  | Kroger Co.                           | 4.450%        | 2/1/47              | 1,905                 | 1,688 |
|                         | Coca-Cola Co.                       | 2.600% | 6/1/50        | 3,930               | 2,710                 |   |  | Kroger Co.                           | 4.650%        | 1/15/48             | 985                   | 884   |
|                         | Coca-Cola Co.                       | 3.000% | 3/5/51        | 2,065               | 1,561                 |   |  | Kroger Co.                           | 3.950%        | 1/15/50             | 1,167                 | 954   |
|                         | Coca-Cola Co.                       | 2.500% | 3/15/51       | 4,525               | 3,046                 |   |  | McCormick & Co. Inc.                 | 4.200%        | 8/15/47             | 550                   | 474   |
|                         | Coca-Cola Co.                       | 2.750% | 6/1/60        | 2,200               | 1,525                 |   |  | Mead Johnson Nutrition Co.           | 5.900%        | 11/1/39             | 915                   | 973   |
|                         | Coca-Cola Femsa SAB de CV           | 5.250% | 11/26/43      | 545                 | 547                   |   |  | Mead Johnson Nutrition Co.           | 4.600%        | 6/1/44              | 999                   | 937   |
| 3                       | Colgate-Palmolive Co.               | 4.000% | 8/15/45       | 1,405               | 1,297                 |   |  | Molson Coors Beverage Co.            | 5.000%        | 5/1/42              | 2,853                 | 2,758 |
| 3                       | Colgate-Palmolive Co.               | 3.700% | 8/1/47        | 1,610               | 1,407                 |   |  | Molson Coors Beverage Co.            | 4.200%        | 7/15/46             | 3,243                 | 2,768 |
|                         | Conagra Brands Inc.                 | 5.300% | 11/1/38       | 2,603               | 2,546                 |   |  | Mondelez International Inc.          | 2.625%        | 9/4/50              | 3,017                 | 2,025 |
|                         | Conagra Brands Inc.                 | 5.400% | 11/1/48       | 1,100               | 1,066                 |   |  | PepsiCo Inc.                         | 3.500%        | 3/19/40             | 785                   | 670   |
|                         | Constellation Brands Inc.           | 4.500% | 5/9/47        | 1,225               | 1,091                 |   |  | PepsiCo Inc.                         | 2.625%        | 10/21/41            | 2,300                 | 1,734 |
|                         | Constellation Brands Inc.           | 4.100% | 2/15/48       | 1,175               | 999                   |   |  |                                      |               |                     |                       |       |

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

## Long-Term Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|---------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                  | 5.300% | 4/1/44        | 1,675               | 1,544                 | Marathon Petroleum Corp.        | 4.750% | 9/15/44       | 1,492               | 1,336                 |
| Energy Transfer LP                  | 5.000% | 5/15/44       | 1,154               | 1,014                 | Marathon Petroleum Corp.        | 4.500% | 4/1/48        | 1,171               | 983                   |
| Energy Transfer LP                  | 5.150% | 3/15/45       | 1,891               | 1,736                 | Marathon Petroleum Corp.        | 5.000% | 9/15/54       | 511                 | 449                   |
| Energy Transfer LP                  | 5.350% | 5/15/45       | 1,782               | 1,655                 | MPLX LP                         | 4.500% | 4/15/38       | 3,959               | 3,525                 |
| Energy Transfer LP                  | 6.125% | 12/15/45      | 2,799               | 2,831                 | MPLX LP                         | 5.200% | 3/1/47        | 1,379               | 1,282                 |
| Energy Transfer LP                  | 5.300% | 4/15/47       | 2,020               | 1,860                 | MPLX LP                         | 5.200% | 12/1/47       | 600                 | 548                   |
| Energy Transfer LP                  | 5.400% | 10/1/47       | 3,598               | 3,358                 | MPLX LP                         | 5.200% | 12/1/47       | 1,602               | 1,464                 |
| Energy Transfer LP                  | 6.000% | 6/15/48       | 1,441               | 1,456                 | MPLX LP                         | 4.700% | 4/15/48       | 3,000               | 2,592                 |
| Energy Transfer LP                  | 6.250% | 4/15/49       | 3,726               | 3,865                 | MPLX LP                         | 5.500% | 2/15/49       | 2,704               | 2,619                 |
| Energy Transfer LP                  | 5.000% | 5/15/50       | 4,237               | 3,788                 | MPLX LP                         | 4.950% | 3/14/52       | 1,832               | 1,636                 |
| 3 Enterprise Products Operating LLC | 6.650% | 10/15/34      | 1,315               | 1,506                 | MPLX LP                         | 5.650% | 3/1/53        | 1,155               | 1,141                 |
| Enterprise Products Operating LLC   | 7.550% | 4/15/38       | 860                 | 1,054                 | MPLX LP                         | 4.900% | 4/15/58       | 1,000               | 851                   |
| Enterprise Products Operating LLC   | 6.125% | 10/15/39      | 720                 | 788                   | NOV Inc.                        | 3.950% | 12/1/42       | 2,083               | 1,605                 |
| Enterprise Products Operating LLC   | 5.700% | 2/15/42       | 2,450               | 2,582                 | Occidental Petroleum Corp.      | 6.450% | 9/15/36       | 3,496               | 3,708                 |
| Enterprise Products Operating LLC   | 4.850% | 8/15/42       | 1,530               | 1,468                 | Occidental Petroleum Corp.      | 7.950% | 6/15/39       | 824                 | 961                   |
| Enterprise Products Operating LLC   | 4.450% | 2/15/43       | 1,528               | 1,398                 | Occidental Petroleum Corp.      | 6.200% | 3/15/40       | 1,558               | 1,606                 |
| Enterprise Products Operating LLC   | 4.850% | 3/15/44       | 1,798               | 1,730                 | Occidental Petroleum Corp.      | 6.600% | 3/15/46       | 2,139               | 2,312                 |
| Enterprise Products Operating LLC   | 5.100% | 2/15/45       | 3,075               | 3,029                 | Occidental Petroleum Corp.      | 4.400% | 4/15/46       | 869                 | 712                   |
| Enterprise Products Operating LLC   | 4.900% | 5/15/46       | 967                 | 924                   | Occidental Petroleum Corp.      | 4.200% | 3/15/48       | 895                 | 703                   |
| Enterprise Products Operating LLC   | 4.250% | 2/15/48       | 2,760               | 2,428                 | ONEOK Inc.                      | 6.000% | 6/15/35       | 685                 | 705                   |
| Enterprise Products Operating LLC   | 4.800% | 2/1/49        | 3,151               | 2,989                 | ONEOK Inc.                      | 4.950% | 7/13/47       | 1,500               | 1,344                 |
| Enterprise Products Operating LLC   | 4.200% | 1/31/50       | 2,165               | 1,884                 | ONEOK Inc.                      | 5.200% | 7/15/48       | 1,440               | 1,351                 |
| Enterprise Products Operating LLC   | 3.700% | 1/31/51       | 3,610               | 2,881                 | ONEOK Inc.                      | 4.450% | 9/1/49        | 1,255               | 1,053                 |
| Enterprise Products Operating LLC   | 3.200% | 2/15/52       | 2,649               | 1,935                 | ONEOK Inc.                      | 4.500% | 3/15/50       | 825                 | 692                   |
| Enterprise Products Operating LLC   | 3.300% | 2/15/53       | 1,665               | 1,236                 | ONEOK Inc.                      | 7.150% | 1/15/51       | 674                 | 774                   |
| Enterprise Products Operating LLC   | 4.950% | 10/15/54      | 1,257               | 1,216                 | ONEOK Inc.                      | 6.625% | 9/1/53        | 3,525               | 3,952                 |
| Enterprise Products Operating LLC   | 3.950% | 1/31/60       | 3,040               | 2,474                 | ONEOK Partners LP               | 6.650% | 10/1/36       | 1,125               | 1,225                 |
| EOG Resources Inc.                  | 3.900% | 4/1/35        | 1,323               | 1,218                 | ONEOK Partners LP               | 6.850% | 10/15/37      | 1,375               | 1,517                 |
| EOG Resources Inc.                  | 4.950% | 4/15/50       | 618                 | 609                   | ONEOK Partners LP               | 6.125% | 2/1/41        | 1,162               | 1,213                 |
| Exxon Mobil Corp.                   | 2.995% | 8/16/39       | 308                 | 247                   | ONEOK Partners LP               | 6.200% | 9/15/43       | 971                 | 1,021                 |
| Exxon Mobil Corp.                   | 4.227% | 3/19/40       | 5,167               | 4,799                 | Ovintiv Inc.                    | 6.500% | 8/15/34       | 1,255               | 1,336                 |
| Exxon Mobil Corp.                   | 3.567% | 3/6/45        | 2,075               | 1,707                 | Ovintiv Inc.                    | 6.625% | 8/15/37       | 1,093               | 1,132                 |
| Exxon Mobil Corp.                   | 4.114% | 3/1/46        | 3,762               | 3,355                 | Ovintiv Inc.                    | 6.500% | 2/1/38        | 600                 | 619                   |
| Exxon Mobil Corp.                   | 3.095% | 8/16/49       | 3,505               | 2,603                 | Ovintiv Inc.                    | 7.100% | 7/15/53       | 925                 | 1,018                 |
| Exxon Mobil Corp.                   | 4.327% | 3/19/50       | 5,315               | 4,851                 | Phillips 66                     | 4.650% | 11/15/34      | 2,863               | 2,783                 |
| Exxon Mobil Corp.                   | 3.452% | 4/15/51       | 6,005               | 4,726                 | Phillips 66                     | 5.875% | 5/1/42        | 3,900               | 4,225                 |
| Halliburton Co.                     | 4.850% | 11/15/35      | 3,190               | 3,140                 | Phillips 66                     | 4.875% | 11/15/44      | 1,713               | 1,642                 |
| Halliburton Co.                     | 6.700% | 9/15/38       | 2,076               | 2,427                 | Phillips 66                     | 3.300% | 3/15/52       | 2,115               | 1,517                 |
| Halliburton Co.                     | 4.500% | 11/15/41      | 2,160               | 1,955                 | Phillips 66 Co.                 | 4.680% | 2/15/45       | 1,045               | 950                   |
| Halliburton Co.                     | 4.750% | 8/1/43        | 2,736               | 2,569                 | Phillips 66 Co.                 | 4.900% | 10/1/46       | 1,960               | 1,835                 |
| Halliburton Co.                     | 5.000% | 11/15/45      | 3,333               | 3,231                 | Plains All American Pipeline LP | 6.650% | 1/15/37       | 1,093               | 1,172                 |
| Hess Corp.                          | 6.000% | 1/15/40       | 366                 | 398                   | Plains All American Pipeline LP | 5.150% | 6/1/42        | 1,100               | 996                   |
| Hess Corp.                          | 5.600% | 2/15/41       | 3,002               | 3,153                 | Plains All American Pipeline LP | 4.300% | 1/31/43       | 425                 | 340                   |
| Hess Corp.                          | 5.800% | 4/1/47        | 1,133               | 1,222                 | Plains All American Pipeline LP | 4.700% | 6/15/44       | 1,743               | 1,460                 |
| Kinder Morgan Energy Partners LP    | 5.800% | 3/15/35       | 1,592               | 1,623                 | Plains All American Pipeline LP | 4.900% | 2/15/45       | 1,480               | 1,279                 |
| Kinder Morgan Energy Partners LP    | 6.500% | 2/1/37        | 1,025               | 1,080                 | Sabine Pass Liquefaction LLC    | 5.900% | 9/15/37       | 1,125               | 1,189                 |
| Kinder Morgan Energy Partners LP    | 6.950% | 1/15/38       | 2,340               | 2,572                 | Shell International Finance BV  | 4.125% | 5/11/35       | 3,960               | 3,785                 |
| Kinder Morgan Energy Partners LP    | 6.500% | 9/1/39        | 706                 | 743                   | Shell International Finance BV  | 6.375% | 12/15/38      | 4,319               | 4,970                 |
| Kinder Morgan Energy Partners LP    | 6.550% | 9/15/40       | 1,506               | 1,591                 | Shell International Finance BV  | 5.500% | 3/25/40       | 3,315               | 3,535                 |
| Kinder Morgan Energy Partners LP    | 6.375% | 3/1/41        | 1,981               | 2,034                 | Shell International Finance BV  | 2.875% | 11/26/41      | 1,444               | 1,094                 |
| Kinder Morgan Energy Partners LP    | 5.625% | 9/1/41        | 890                 | 851                   | Shell International Finance BV  | 3.625% | 8/21/42       | 592                 | 501                   |
| Kinder Morgan Energy Partners LP    | 5.000% | 8/15/42       | 1,237               | 1,115                 | Shell International Finance BV  | 4.550% | 8/12/43       | 3,224               | 3,050                 |
| Kinder Morgan Energy Partners LP    | 4.700% | 11/1/42       | 885                 | 760                   | Shell International Finance BV  | 4.375% | 5/11/45       | 5,445               | 4,997                 |
| Kinder Morgan Energy Partners LP    | 5.000% | 3/1/43        | 1,565               | 1,401                 | Shell International Finance BV  | 4.000% | 5/10/46       | 4,287               | 3,722                 |
| Kinder Morgan Energy Partners LP    | 5.500% | 3/1/44        | 1,951               | 1,856                 | Shell International Finance BV  | 3.750% | 9/12/46       | 2,334               | 1,941                 |
| Kinder Morgan Energy Partners LP    | 5.400% | 9/1/44        | 825                 | 774                   | Shell International Finance BV  | 3.125% | 11/7/49       | 2,535               | 1,865                 |
| Kinder Morgan Inc.                  | 5.550% | 6/1/45        | 3,882               | 3,748                 | Shell International Finance BV  | 3.250% | 4/6/50        | 2,457               | 1,851                 |
| Kinder Morgan Inc.                  | 5.050% | 2/15/46       | 1,153               | 1,032                 | Shell International Finance BV  | 3.000% | 11/26/51      | 3,151               | 2,255                 |
| Kinder Morgan Inc.                  | 5.200% | 3/1/48        | 2,140               | 1,963                 | Spectra Energy Partners LP      | 5.950% | 9/25/43       | 382                 | 391                   |
| Kinder Morgan Inc.                  | 3.250% | 8/1/50        | 1,054               | 707                   | Spectra Energy Partners LP      | 4.500% | 3/15/45       | 1,434               | 1,229                 |
| Magellan Midstream Partners LP      | 5.150% | 10/15/43      | 1,465               | 1,372                 | Suncor Energy Inc.              | 5.950% | 12/1/34       | 658                 | 689                   |
| Magellan Midstream Partners LP      | 4.250% | 9/15/46       | 450                 | 363                   | Suncor Energy Inc.              | 6.800% | 5/15/38       | 1,610               | 1,762                 |
| Magellan Midstream Partners LP      | 4.200% | 10/3/47       | 810                 | 643                   | Suncor Energy Inc.              | 6.500% | 6/15/38       | 2,878               | 3,079                 |
| Magellan Midstream Partners LP      | 3.950% | 3/1/50        | 1,768               | 1,354                 | Suncor Energy Inc.              | 6.850% | 6/1/39        | 1,477               | 1,628                 |
| Marathon Oil Corp.                  | 6.600% | 10/1/37       | 1,802               | 1,908                 | Suncor Energy Inc.              | 4.000% | 11/15/47      | 1,735               | 1,375                 |
| Marathon Oil Corp.                  | 5.200% | 6/1/45        | 1,220               | 1,082                 | Suncor Energy Inc.              | 3.750% | 3/4/51        | 1,190               | 894                   |
| Marathon Petroleum Corp.            | 6.500% | 3/1/41        | 2,770               | 2,983                 | Targa Resources Corp.           | 6.500% | 3/30/34       | 1,900               | 2,055                 |

Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

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

Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

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

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

## Long-Term Bond Index Fund

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

Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

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

400,354

## Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

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

## Long-Term Bond Index Fund

|  |  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |  |  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
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## Long-Term Bond Index Fund

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

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

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

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

## Long-Term Bond Index Fund

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

Long-Term Bond Index Fund

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

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        |            |                                  |                 |                                                  |
| Ultra Long U.S. Treasury Bond | March 2024 | 41                               | 5,477           | (5)                                              |

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

Cost is in \$000.

• See Note A in Notes to Financial Statements.

1 Securities with a value of \$77,000 have been segregated as initial margin for open futures contracts.

2 U.S. government-guaranteed.

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

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

5 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2023, the aggregate value was \$42,888,000, representing 0.5% 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 Assured Guaranty Municipal Corp.

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

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

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

SO—Special Obligation.

# Statement of Assets and Liabilities

As of December 31, 2023

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

At December 31, 2023, net assets consisted of:

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

## ETF Shares—Net Assets

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

## Admiral Shares—Net Assets

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

## Institutional Shares—Net Assets

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

## Institutional Plus Shares—Net Assets

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

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

# Statement of Operations

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

<sup>1</sup> Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$1,452,000, (\$9,000), less than \$1,000, and (\$3,000), respectively. Purchases and sales are for temporary cash investment purposes.

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

## Statement of Changes in Net Assets

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

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

## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                       |                      |                 |                |
|--------------------------------------------------------|-------------------------|-----------------------|----------------------|-----------------|----------------|
|                                                        | 2023                    | 2022                  | 2021                 | 2020            | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$72.35</b>          | <b>\$103.14</b>       | <b>\$109.58</b>      | <b>\$99.92</b>  | <b>\$87.08</b> |
| <b>Investment Operations</b>                           |                         |                       |                      |                 |                |
| Net Investment Income <sup>1</sup>                     | 3.075                   | 2.916                 | 2.966                | 3.242           | 3.445          |
| Net Realized and Unrealized Gain (Loss) on Investments | 2.216 <sup>2</sup>      | (30.687) <sup>2</sup> | (5.939) <sup>2</sup> | 12.817          | 12.976         |
| Total from Investment Operations                       | 5.291                   | (27.771)              | (2.973)              | 16.059          | 16.421         |
| <b>Distributions</b>                                   |                         |                       |                      |                 |                |
| Dividends from Net Investment Income                   | (3.031)                 | (2.915)               | (2.955)              | (3.236)         | (3.409)        |
| Distributions from Realized Capital Gains              | —                       | (.104)                | (.512)               | (3.163)         | (.172)         |
| Total Distributions                                    | (3.031)                 | (3.019)               | (3.467)              | (6.399)         | (3.581)        |
| <b>Net Asset Value, End of Period</b>                  | <b>\$74.61</b>          | <b>\$72.35</b>        | <b>\$103.14</b>      | <b>\$109.58</b> | <b>\$99.92</b> |
| <b>Total Return</b>                                    | <b>7.53%</b>            | <b>-27.20%</b>        | <b>-2.63%</b>        | <b>16.24%</b>   | <b>19.09%</b>  |
| <b>Ratios/Supplemental Data</b>                        |                         |                       |                      |                 |                |
| Net Assets, End of Period (Millions)                   | \$6,237                 | \$4,218               | \$6,271              | \$5,808         | \$4,357        |
| Ratio of Total Expenses to Average Net Assets          | 0.04%                   | 0.04% <sup>3</sup>    | 0.04%                | 0.05%           | 0.05%          |
| Ratio of Net Investment Income to Average Net Assets   | 4.25%                   | 3.54%                 | 2.88%                | 2.96%           | 3.58%          |
| Portfolio Turnover Rate <sup>4</sup>                   | 25%                     | 25%                   | 30%                  | 48%             | 33%            |

1 Calculated based on average shares outstanding.

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

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

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

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                |                | February 7,<br>2019 <sup>1</sup> to<br>December 31,<br>2019 |
|--------------------------------------------------------|-------------------------|--------------------|----------------|----------------|-------------------------------------------------------------|
|                                                        | 2023                    | 2022               | 2021           | 2020           |                                                             |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.99</b>          | <b>\$15.67</b>     | <b>\$16.65</b> | <b>\$15.18</b> | <b>\$13.48</b>                                              |
| <b>Investment Operations</b>                           |                         |                    |                |                |                                                             |
| Net Investment Income <sup>2</sup>                     | .463                    | .439               | .446           | .490           | .465                                                        |
| Net Realized and Unrealized Gain (Loss) on Investments | .339                    | (4.664)            | (.902)         | 1.950          | 1.728                                                       |
| Total from Investment Operations                       | .802                    | (4.225)            | (.456)         | 2.440          | 2.193                                                       |
| <b>Distributions</b>                                   |                         |                    |                |                |                                                             |
| Dividends from Net Investment Income                   | (.462)                  | (.439)             | (.446)         | (.490)         | (.467)                                                      |
| Distributions from Realized Capital Gains              | —                       | (.016)             | (.078)         | (.480)         | (.026)                                                      |
| Total Distributions                                    | (.462)                  | (.455)             | (.524)         | (.970)         | (.493)                                                      |
| <b>Net Asset Value, End of Period</b>                  | <b>\$11.33</b>          | <b>\$10.99</b>     | <b>\$15.67</b> | <b>\$16.65</b> | <b>\$15.18</b>                                              |
| <b>Total Return<sup>3</sup></b>                        | <b>7.52%</b>            | <b>-27.22%</b>     | <b>-2.66%</b>  | <b>16.23%</b>  | <b>16.43%</b>                                               |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                |                |                                                             |
| Net Assets, End of Period (Millions)                   | \$1,949                 | \$1,884            | \$2,831        | \$3,267        | \$2,998                                                     |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                   | 0.07% <sup>4</sup> | 0.07%          | 0.07%          | 0.07% <sup>5</sup>                                          |
| Ratio of Net Investment Income to Average Net Assets   | 4.21%                   | 3.52%              | 2.86%          | 2.95%          | 3.44% <sup>5</sup>                                          |
| Portfolio Turnover Rate <sup>6</sup>                   | 25%                     | 25%                | 30%            | 48%            | 33% <sup>7</sup>                                            |

1 Inception.

2 Calculated based on average shares outstanding.

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

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

5 Annualized.

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

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

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                |                |                |
|--------------------------------------------------------|-------------------------|--------------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022               | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.99</b>          | <b>\$15.67</b>     | <b>\$16.65</b> | <b>\$15.18</b> | <b>\$13.23</b> |
| <b>Investment Operations</b>                           |                         |                    |                |                |                |
| Net Investment Income <sup>1</sup>                     | .465                    | .442               | .449           | .494           | .525           |
| Net Realized and Unrealized Gain (Loss) on Investments | .340                    | (4.665)            | (.902)         | 1.949          | 1.975          |
| Total from Investment Operations                       | .805                    | (4.223)            | (.453)         | 2.443          | 2.500          |
| <b>Distributions</b>                                   |                         |                    |                |                |                |
| Dividends from Net Investment Income                   | (.465)                  | (.441)             | (.449)         | (.493)         | (.524)         |
| Distributions from Realized Capital Gains              | —                       | (.016)             | (.078)         | (.480)         | (.026)         |
| Total Distributions                                    | (.465)                  | (.457)             | (.527)         | (.973)         | (.550)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$11.33</b>          | <b>\$10.99</b>     | <b>\$15.67</b> | <b>\$16.65</b> | <b>\$15.18</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>7.54%</b>            | <b>-27.20%</b>     | <b>-2.64%</b>  | <b>16.25%</b>  | <b>19.12%</b>  |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                |                |                |
| Net Assets, End of Period (Millions)                   | \$922                   | \$963              | \$1,501        | \$1,649        | \$2,097        |
| Ratio of Total Expenses to Average Net Assets          | 0.05%                   | 0.05% <sup>3</sup> | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to Average Net Assets   | 4.24%                   | 3.53%              | 2.88%          | 2.98%          | 3.64%          |
| Portfolio Turnover Rate <sup>4</sup>                   | 25%                     | 25%                | 30%            | 48%            | 33%            |

1 Calculated based on average shares outstanding.

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

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

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

### Institutional Plus Shares

| For a Share Outstanding<br>Throughout Each Period      | Year Ended December 31, |                    |                |                |                |
|--------------------------------------------------------|-------------------------|--------------------|----------------|----------------|----------------|
|                                                        | 2023                    | 2022               | 2021           | 2020           | 2019           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$10.99</b>          | <b>\$15.67</b>     | <b>\$16.65</b> | <b>\$15.18</b> | <b>\$13.23</b> |
| <b>Investment Operations</b>                           |                         |                    |                |                |                |
| Net Investment Income <sup>1</sup>                     | .467                    | .442               | .452           | .498           | .526           |
| Net Realized and Unrealized Gain (Loss) on Investments | .339                    | (4.664)            | (.903)         | 1.947          | 1.975          |
| Total from Investment Operations                       | .806                    | (4.222)            | (.451)         | 2.445          | 2.501          |
| <b>Distributions</b>                                   |                         |                    |                |                |                |
| Dividends from Net Investment Income                   | (.466)                  | (.442)             | (.451)         | (.495)         | (.525)         |
| Distributions from Realized Capital Gains              | —                       | (.016)             | (.078)         | (.480)         | (.026)         |
| Total Distributions                                    | (.466)                  | (.458)             | (.529)         | (.975)         | (.551)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$11.33</b>          | <b>\$10.99</b>     | <b>\$15.67</b> | <b>\$16.65</b> | <b>\$15.18</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>7.55%</b>            | <b>-27.20%</b>     | <b>-2.63%</b>  | <b>16.26%</b>  | <b>19.14%</b>  |
| <b>Ratios/Supplemental Data</b>                        |                         |                    |                |                |                |
| Net Assets, End of Period (Millions)                   | \$377                   | \$357              | \$1,052        | \$1,362        | \$2,960        |
| Ratio of Total Expenses to Average Net Assets          | 0.04%                   | 0.04% <sup>3</sup> | 0.04%          | 0.04%          | 0.04%          |
| Ratio of Net Investment Income to Average Net Assets   | 4.25%                   | 3.50%              | 2.90%          | 3.02%          | 3.63%          |
| Portfolio Turnover Rate <sup>4</sup>                   | 25%                     | 25%                | 30%            | 48%            | 33%            |

1 Calculated based on average shares outstanding.

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

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

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

## Notes to Financial Statements

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

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

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

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

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

During the year ended December 31, 2023, the fund's average investments in long and short futures contracts represented less than 1% of net assets, based on the average of the notional amounts at each quarter-end during the period.

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

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

5. **Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management

and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

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

For the year ended December 31, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2023, the fund had contributed to Vanguard capital in the amount of \$282,000, representing less than 0.01% of the fund's net assets and 0.11% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2023, based on the inputs used to value them:

|                                         | Level 1<br>(\$000) | Level 2<br>(\$000) | Level 3<br>(\$000) | Total<br>(\$000) |
|-----------------------------------------|--------------------|--------------------|--------------------|------------------|
| <b>Investments</b>                      |                    |                    |                    |                  |
| <b>Assets</b>                           |                    |                    |                    |                  |
| U.S. Government and Agency Obligations  | —                  | 4,466,446          | —                  | 4,466,446        |
| Corporate Bonds                         | —                  | 4,394,010          | —                  | 4,394,010        |
| Sovereign Bonds                         | —                  | 275,237            | —                  | 275,237          |
| Taxable Municipal Bonds                 | —                  | 231,857            | —                  | 231,857          |
| Temporary Cash Investments              | 7,319              | —                  | —                  | 7,319            |
| <b>Total</b>                            | <b>7,319</b>       | <b>9,367,550</b>   | <b>—</b>           | <b>9,374,869</b> |
| <b>Derivative Financial Instruments</b> |                    |                    |                    |                  |
| <b>Liabilities</b>                      |                    |                    |                    |                  |
| Futures Contracts <sup>1</sup>          | 5                  | —                  | —                  | 5                |

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

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

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Paid-in Capital                            | (41,138)          |
| <b>Total Distributable Earnings (Loss)</b> | <b>41,138</b>     |

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

|                               | Amount<br>(\$000)  |
|-------------------------------|--------------------|
| Undistributed Ordinary Income | 904                |
| Undistributed Long-Term Gains | —                  |
| Net Unrealized Gains (Losses) | (1,500,006)        |
| Capital Loss Carryforwards    | (800,693)          |
| Qualified Late-Year Losses    | —                  |
| Other Temporary Differences   | —                  |
| <b>Total</b>                  | <b>(2,299,795)</b> |

The tax character of distributions paid was as follows:

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

\* Includes short-term capital gains, if any.

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

|                                            | Amount<br>(\$000) |
|--------------------------------------------|-------------------|
| Tax Cost                                   | 10,874,875        |
| Gross Unrealized Appreciation              | 128,655           |
| Gross Unrealized Depreciation              | (1,628,661)       |
| Net Unrealized Appreciation (Depreciation) | (1,500,006)       |

E. During the year ended December 31, 2023, the fund purchased \$3,159,045,000 of investment securities and sold \$1,629,106,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$1,507,638,000 and \$1,203,408,000, respectively. Purchases and sales include \$2,567,069,000 and \$732,062,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2023, such purchases were \$0 and sales were \$14,876,000, resulting in net realized gain of \$253,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

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

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

G. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

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

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

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

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

# Report of Independent Registered Public Accounting Firm

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

## ***Opinions on the Financial Statements***

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of Vanguard Short-Term Bond Index Fund, Vanguard Intermediate-Term Bond Index Fund and Vanguard Long-Term Bond Index Fund (three of the funds constituting Vanguard Bond Index Funds, hereafter collectively referred to as the "Funds") as of December 31, 2023, the related statements of operations for the year ended December 31, 2023, the statements of changes in net assets for each of the two years in the period ended December 31, 2023, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of December 31, 2023, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended December 31, 2023 and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinions***

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2023 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 16, 2024

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

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**Tax information (unaudited)**

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

| Fund                              | (\$000) |
|-----------------------------------|---------|
| Short-Term Bond Index Fund        | 932,017 |
| Intermediate-Term Bond Index Fund | 545,220 |
| Long-Term Bond Index Fund         | 135,070 |

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

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

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

| Fund                              | Percentage |
|-----------------------------------|------------|
| Short-Term Bond Index Fund        | 88.9%      |
| Intermediate-Term Bond Index Fund | 88.6       |
| Long-Term Bond Index Fund         | 90.5       |

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# The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 208 Vanguard funds.

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

## Interested Trustee<sup>1</sup>

### Mortimer J. Buckley

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

## Independent Trustees

### Tara Bunch

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

### Emerson U. Fullwood

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

### F. Joseph Loughrey

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

### Mark Loughridge

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

### Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: co-founder and managing partner (2022–present) of Grafton Street Partners (investment advisory firm). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, and the board of directors of Paxos Trust Company (finance).

### Deanna Mulligan

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

### André F. Perold

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

### Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

### Grant Reid

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

### David Thomas

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

### Peter F. Volanakis

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

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

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

Executive Officers

Jacqueline Angell

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

Christine M. Buchanan

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

John Galloway

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

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

Ashley Grim

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

Jodi Miller

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

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present)

of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express. Nonexecutive director (2022–present) of the board of National Grid (energy).

Michael Rollings

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

Vanguard Senior Management Team

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

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All comparative mutual fund data are from Morningstar, Inc., unless otherwise noted.

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting [vanguard.com/proxyreporting](https://vanguard.com/proxyreporting) or by calling Vanguard at 800-662-2739. The guidelines are also available from the SEC's website, [www.sec.gov](https://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://vanguard.com/proxyreporting) or [www.sec.gov](https://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](mailto:publicinfo@sec.gov).