

**Semiannual Report** | February 28, 2022

## Vanguard Sector Bond Index Funds

Vanguard Short-Term Treasury Index Fund

Vanguard Intermediate-Term Treasury Index Fund

Vanguard Long-Term Treasury Index Fund

Vanguard Short-Term Corporate Bond Index Fund

Vanguard Intermediate-Term Corporate Bond Index Fund

Vanguard Long-Term Corporate Bond Index Fund

Vanguard Mortgage-Backed Securities Index Fund

**Contents**

About Your Fund's Expenses ..... 1

Short-Term Treasury Index Fund ..... 4

Intermediate-Term Treasury Index Fund ..... 18

Long-Term Treasury Index Fund ..... 32

Short-Term Corporate Bond Index Fund ..... 46

Intermediate-Term Corporate Bond Index Fund ....103

Long-Term Corporate Bond Index Fund.....155

Mortgage-Backed Securities Index Fund .....217

# 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 February 28, 2022

|  | Beginning<br>Account Value<br>8/31/2021 | Ending<br>Account Value<br>2/28/2022 | Expenses<br>Paid During<br>Period |
|--|---|--------------------------------------|-----------------------------------|
| <b>Based on Actual Fund Return</b>                 |   |                                      |                                   |
| <b>Short-Term Treasury Index Fund</b>              |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 981.90                            | \$0.20                            |
| Admiral™ Shares                                    | 1,000.00                                | 982.00                               | 0.34                              |
| Institutional Shares                               | 1,000.00                                | 982.00                               | 0.25                              |
| <b>Intermediate-Term Treasury Index Fund</b>       |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 963.30                            | \$0.19                            |
| Admiral Shares                                     | 1,000.00                                | 963.10                               | 0.34                              |
| Institutional Shares                               | 1,000.00                                | 963.00                               | 0.24                              |
| <b>Long-Term Treasury Index Fund</b>               |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 945.10                            | \$0.19                            |
| Admiral Shares                                     | 1,000.00                                | 945.10                               | 0.34                              |
| Institutional Shares                               | 1,000.00                                | 945.10                               | 0.24                              |
| <b>Short-Term Corporate Bond Index Fund</b>        |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 971.70                            | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 971.30                               | 0.34                              |
| Institutional Shares                               | 1,000.00                                | 971.50                               | 0.24                              |
| <b>Intermediate-Term Corporate Bond Index Fund</b> |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 946.20                            | \$0.19                            |
| Admiral Shares                                     | 1,000.00                                | 945.90                               | 0.34                              |
| Institutional Shares                               | 1,000.00                                | 945.90                               | 0.24                              |
| <b>Long-Term Corporate Bond Index Fund</b>         |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 906.80                            | \$0.19                            |
| Admiral Shares                                     | 1,000.00                                | 906.70                               | 0.33                              |
| Institutional Shares                               | 1,000.00                                | 906.70                               | 0.24                              |
| <b>Mortgage-Backed Securities Index Fund</b>       |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$ 967.80                            | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 967.90                               | 0.34                              |
| Institutional Shares                               | 1,000.00                                | 967.90                               | 0.24                              |

Six Months Ended February 28, 2022

|  | Beginning<br>Account Value<br>8/31/2021 | Ending<br>Account Value<br>2/28/2022 | Expenses<br>Paid During<br>Period |
|--|---|--------------------------------------|-----------------------------------|
| <b>Based on Hypothetical 5% Yearly Return</b>      |   |                                      |                                   |
| <b>Short-Term Treasury Index Fund</b>              |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |
| <b>Intermediate-Term Treasury Index Fund</b>       |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |
| <b>Long-Term Treasury Index Fund</b>               |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |
| <b>Short-Term Corporate Bond Index Fund</b>        |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |
| <b>Intermediate-Term Corporate Bond Index Fund</b> |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |
| <b>Long-Term Corporate Bond Index Fund</b>         |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |
| <b>Mortgage-Backed Securities Index Fund</b>       |   |                                      |                                   |
| ETF Shares   | \$1,000.00                              | \$1,024.60                           | \$0.20                            |
| Admiral Shares                                     | 1,000.00                                | 1,024.45                             | 0.35                              |
| Institutional Shares                               | 1,000.00                                | 1,024.55                             | 0.25                              |

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 Treasury Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional Shares; for the Intermediate-Term Treasury Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional Shares; for the Long-Term Treasury Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional Shares; for the Short-Term Corporate Bond Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional Shares; for the Intermediate-Term Corporate Bond Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional Shares; for the Long-Term Corporate Bond Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional Shares; and for the Mortgage-Backed Securities Index Fund, 0.04% for ETF Shares, 0.07% for Admiral Shares, and 0.05% for Institutional 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 (181/365).

# Short-Term Treasury Index Fund

## Distribution by Stated Maturity

As of February 28, 2022

|              |      |
|--------------|------|
| Under 1 Year | 0.0% |
| 1 - 2 Years  | 55.0 |
| 2 - 3 Years  | 43.8 |
| 3 - 4 Years  | 1.2  |

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

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 (unaudited)

### Schedule of Investments

As of February 28, 2022

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

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (99.7%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (99.7%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 1.375% | 2/15/23       | 2                   | 2                     |
| United States Treasury Note/Bond                      | 2.000% | 2/15/23       | 306                 | 309                   |
| United States Treasury Note/Bond                      | 1.500% | 2/28/23       | 4                   | 4                     |
| United States Treasury Note/Bond                      | 2.625% | 2/28/23       | 4                   | 4                     |
| United States Treasury Note/Bond                      | 0.500% | 3/15/23       | 19,149              | 19,029                |
| United States Treasury Note/Bond                      | 0.125% | 3/31/23       | 218,552             | 216,162               |
| United States Treasury Note/Bond                      | 1.500% | 3/31/23       | 225,311             | 226,156               |
| United States Treasury Note/Bond                      | 2.500% | 3/31/23       | 206,808             | 209,813               |
| United States Treasury Note/Bond                      | 0.250% | 4/15/23       | 304,781             | 301,686               |
| United States Treasury Note/Bond                      | 0.125% | 4/30/23       | 224,313             | 221,544               |
| United States Treasury Note/Bond                      | 1.625% | 4/30/23       | 45,125              | 45,351                |
| United States Treasury Note/Bond                      | 2.750% | 4/30/23       | 57,672              | 58,708                |
| United States Treasury Note/Bond                      | 0.125% | 5/15/23       | 275,699             | 272,253               |
| United States Treasury Note/Bond                      | 1.750% | 5/15/23       | 204,204             | 205,576               |
| United States Treasury Note/Bond                      | 0.125% | 5/31/23       | 186,481             | 183,946               |
| United States Treasury Note/Bond                      | 1.625% | 5/31/23       | 53,814              | 54,091                |
| United States Treasury Note/Bond                      | 2.750% | 5/31/23       | 110,004             | 112,084               |
| United States Treasury Note/Bond                      | 0.250% | 6/15/23       | 273,989             | 270,607               |
| United States Treasury Note/Bond                      | 0.125% | 6/30/23       | 190,092             | 187,270               |
| United States Treasury Note/Bond                      | 1.375% | 6/30/23       | 176,953             | 177,257               |
| United States Treasury Note/Bond                      | 2.625% | 6/30/23       | 55,239              | 56,232                |
| United States Treasury Note/Bond                      | 0.125% | 7/15/23       | 294,220             | 289,715               |
| United States Treasury Note/Bond                      | 0.125% | 7/31/23       | 178,462             | 175,534               |
| United States Treasury Note/Bond                      | 1.250% | 7/31/23       | 96,366              | 96,336                |
| United States Treasury Note/Bond                      | 2.750% | 7/31/23       | 72,163              | 73,663                |
| United States Treasury Note/Bond                      | 0.125% | 8/15/23       | 272,990             | 268,341               |
| United States Treasury Note/Bond                      | 2.500% | 8/15/23       | 282,355             | 287,252               |
| United States Treasury Note/Bond                      | 6.250% | 8/15/23       | 12,745              | 13,645                |
| United States Treasury Note/Bond                      | 0.125% | 8/31/23       | 75,362              | 74,043                |
| United States Treasury Note/Bond                      | 1.375% | 8/31/23       | 235,113             | 235,260               |
| United States Treasury Note/Bond                      | 2.750% | 8/31/23       | 63,873              | 65,220                |
| United States Treasury Note/Bond                      | 0.125% | 9/15/23       | 284,389             | 279,234               |
| United States Treasury Note/Bond                      | 0.250% | 9/30/23       | 173,873             | 170,885               |
| United States Treasury Note/Bond                      | 1.375% | 9/30/23       | 239,632             | 239,707               |
| United States Treasury Note/Bond                      | 2.875% | 9/30/23       | 106,402             | 108,929               |
| United States Treasury Note/Bond                      | 0.125% | 10/15/23      | 303,136             | 297,073               |
| United States Treasury Note/Bond                      | 0.375% | 10/31/23      | 180,189             | 177,176               |
| United States Treasury Note/Bond                      | 1.625% | 10/31/23      | 188,324             | 189,060               |
| United States Treasury Note/Bond                      | 2.875% | 10/31/23      | 215,372             | 220,588               |

## Short-Term Treasury Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 0.250% | 11/15/23      | 349,992             | 343,266               |
| United States Treasury Note/Bond | 2.750% | 11/15/23      | 275,528             | 281,770               |
| United States Treasury Note/Bond | 0.500% | 11/30/23      | 130,321             | 128,285               |
| United States Treasury Note/Bond | 2.125% | 11/30/23      | 117,758             | 119,212               |
| United States Treasury Note/Bond | 2.875% | 11/30/23      | 73,690              | 75,555                |
| United States Treasury Note/Bond | 0.125% | 12/15/23      | 319,167             | 311,886               |
| United States Treasury Note/Bond | 0.750% | 12/31/23      | 164,692             | 162,659               |
| United States Treasury Note/Bond | 2.250% | 12/31/23      | 43,934              | 44,572                |
| United States Treasury Note/Bond | 2.625% | 12/31/23      | 74,798              | 76,422                |
| United States Treasury Note/Bond | 0.125% | 1/15/24       | 347,717             | 339,241               |
| United States Treasury Note/Bond | 0.875% | 1/31/24       | 211,373             | 209,127               |
| United States Treasury Note/Bond | 2.250% | 1/31/24       | 160,035             | 162,435               |
| United States Treasury Note/Bond | 2.500% | 1/31/24       | 81,189              | 82,775                |
| United States Treasury Note/Bond | 0.125% | 2/15/24       | 390,456             | 380,390               |
| United States Treasury Note/Bond | 2.750% | 2/15/24       | 334,082             | 342,382               |
| United States Treasury Note/Bond | 1.500% | 2/29/24       | 93,515              | 93,603                |
| United States Treasury Note/Bond | 2.125% | 2/29/24       | 69,917              | 70,802                |
| United States Treasury Note/Bond | 2.375% | 2/29/24       | 78,291              | 79,661                |
| United States Treasury Note/Bond | 0.250% | 3/15/24       | 287,506             | 280,273               |
| United States Treasury Note/Bond | 2.125% | 3/31/24       | 230,392             | 233,344               |
| United States Treasury Note/Bond | 0.375% | 4/15/24       | 385,170             | 375,962               |
| United States Treasury Note/Bond | 2.000% | 4/30/24       | 52,686              | 53,213                |
| United States Treasury Note/Bond | 2.250% | 4/30/24       | 170,685             | 173,352               |
| United States Treasury Note/Bond | 0.250% | 5/15/24       | 377,100             | 366,553               |
| United States Treasury Note/Bond | 2.500% | 5/15/24       | 294,811             | 300,938               |
| United States Treasury Note/Bond | 2.000% | 5/31/24       | 202,103             | 204,124               |
| United States Treasury Note/Bond | 0.250% | 6/15/24       | 341,703             | 331,719               |
| United States Treasury Note/Bond | 1.750% | 6/30/24       | 153,232             | 153,950               |
| United States Treasury Note/Bond | 2.000% | 6/30/24       | 52,832              | 53,377                |
| United States Treasury Note/Bond | 0.375% | 7/15/24       | 333,264             | 324,047               |
| United States Treasury Note/Bond | 1.750% | 7/31/24       | 65,053              | 65,338                |
| United States Treasury Note/Bond | 2.125% | 7/31/24       | 53,332              | 54,032                |
| United States Treasury Note/Bond | 0.375% | 8/15/24       | 486,195             | 472,065               |
| United States Treasury Note/Bond | 2.375% | 8/15/24       | 174,155             | 177,420               |
| United States Treasury Note/Bond | 1.250% | 8/31/24       | 122,575             | 121,560               |
| United States Treasury Note/Bond | 1.875% | 8/31/24       | 93,129              | 93,784                |
| United States Treasury Note/Bond | 0.375% | 9/15/24       | 359,842             | 348,878               |
| United States Treasury Note/Bond | 1.500% | 9/30/24       | 112,982             | 112,682               |
| United States Treasury Note/Bond | 2.125% | 9/30/24       | 50,410              | 51,072                |
| United States Treasury Note/Bond | 0.625% | 10/15/24      | 328,941             | 320,666               |
| United States Treasury Note/Bond | 1.500% | 10/31/24      | 116,347             | 116,002               |
| United States Treasury Note/Bond | 2.250% | 10/31/24      | 58,371              | 59,338                |
| United States Treasury Note/Bond | 0.750% | 11/15/24      | 511,950             | 500,110               |
| United States Treasury Note/Bond | 2.250% | 11/15/24      | 179,850             | 182,885               |
| United States Treasury Note/Bond | 1.500% | 11/30/24      | 118,908             | 118,518               |
| United States Treasury Note/Bond | 2.125% | 11/30/24      | 80,734              | 81,806                |
| United States Treasury Note/Bond | 1.000% | 12/15/24      | 296,708             | 291,701               |
| United States Treasury Note/Bond | 1.750% | 12/31/24      | 101,853             | 102,187               |
| United States Treasury Note/Bond | 2.250% | 12/31/24      | 73,246              | 74,505                |
| United States Treasury Note/Bond | 1.125% | 1/15/25       | 295,085             | 290,889               |
| United States Treasury Note/Bond | 1.375% | 1/31/25       | 118,530             | 117,641               |
| United States Treasury Note/Bond | 2.500% | 1/31/25       | 23,848              | 24,429                |
| United States Treasury Note/Bond | 1.500% | 2/15/25       | 474,935             | 473,006               |
| United States Treasury Note/Bond | 2.000% | 2/15/25       | 137,901             | 139,280               |
| United States Treasury Note/Bond | 1.125% | 2/28/25       | 154,597             | 152,254               |



## Short-Term Treasury Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond  | 2.750% | 2/28/25       | 72,951              | 75,276                |
| United States Treasury Note/Bond  | 0.500% | 3/31/25       | 86,890              | 83,862                |
| United States Treasury Note/Bond  | 2.625% | 3/31/25       | 57,384              | 59,052                |
| United States Treasury Note/Bond  | 2.875% | 4/30/25       | 54,401              | 56,407                |
| <b>Total U.S. Government and Agency Obligations (Cost \$17,354,274)</b> |        |               |                     | <b>17,051,285</b>     |
|   |        |               |                     | Shares                |
| <b>Temporary Cash Investments (0.0%)</b>                                |        |               |                     |                       |
| <b>Money Market Fund (0.0%)</b>   |        |               |                     |                       |
| <sup>1</sup> Vanguard Market Liquidity Fund<br>(Cost \$2,226)           | 0.138% |               | 22,265              | 2,226                 |
| <b>Total Investments (99.7%) (Cost \$17,356,500)</b>                    |        |               |                     | <b>17,053,511</b>     |
| <b>Other Assets and Liabilities—Net (0.3%)</b>                          |        |               |                     | <b>42,879</b>         |
| <b>Net Assets (100%)</b>  |        |               |                     | <b>17,096,390</b>     |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

<sup>1</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.

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts) | Amount            |
|---|-------------------|
| <b>Assets</b>                                 |                   |
| Investments in Securities, at Value           |                   |
| Unaffiliated Issuers (Cost \$17,354,274)      | 17,051,285        |
| Affiliated Issuers (Cost \$2,226)             | 2,226             |
| Total Investments in Securities               | 17,053,511        |
| Investment in Vanguard                        | 576               |
| Receivables for Investment Securities Sold    | 870,033           |
| Receivables for Accrued Income                | 39,241            |
| Receivables for Capital Shares Issued         | 4,591             |
| <b>Total Assets</b>                           | <b>17,967,952</b> |
| <b>Liabilities</b>                            |                   |
| Due to Custodian                              | 7                 |
| Payables for Investment Securities Purchased  | 869,130           |
| Payables for Capital Shares Redeemed          | 1,935             |
| Payables for Distributions                    | 219               |
| Payables to Vanguard                          | 271               |
| <b>Total Liabilities</b>                      | <b>871,562</b>    |
| <b>Net Assets</b>                             | <b>17,096,390</b> |

At February 28, 2022, net assets consisted of:

|                                     |                   |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 17,411,138        |
| Total Distributable Earnings (Loss) | (314,748)         |
| <b>Net Assets</b>                   | <b>17,096,390</b> |

**ETF Shares—Net Assets**

|  |                |
|--|----------------|
| Applicable to 228,977,650 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 13,764,190     |
| <b>Net Asset Value Per Share—ETF Shares</b>  | <b>\$60.11</b> |

**Admiral Shares—Net Assets**

|  |                |
|--|----------------|
| Applicable to 111,655,358 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 2,238,496      |
| <b>Net Asset Value Per Share—Admiral Shares</b>  | <b>\$20.05</b> |

**Institutional Shares—Net Assets**

|   |                |
|---|----------------|
| Applicable to 43,423,522 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,093,704      |
| <b>Net Asset Value Per Share—Institutional Shares</b>   | <b>\$25.19</b> |

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

# Statement of Operations

Six Months Ended  
February 28, 2022

(\$'000)

|  |                  |
|--|------------------|
| <b>Investment Income</b>   |                  |
| <b>Income</b>  |                  |
| Interest <sup>1</sup>  | 30,065           |
| Total Income   | 30,065           |
| <b>Expenses</b>  |                  |
| The Vanguard Group—Note B  |                  |
| Investment Advisory Services   | 164              |
| Management and Administrative—ETF Shares   | 2,164            |
| Management and Administrative—Admiral Shares   | 696              |
| Management and Administrative—Institutional Shares   | 250              |
| Marketing and Distribution—ETF Shares  | 254              |
| Marketing and Distribution—Admiral Shares  | 73               |
| Marketing and Distribution—Institutional Shares  | 33               |
| Custodian Fees   | 15               |
| Shareholders' Reports—ETF Shares   | 125              |
| Shareholders' Reports—Admiral Shares   | 11               |
| Shareholders' Reports—Institutional Shares   | 1                |
| Trustees' Fees and Expenses  | 4                |
| Other Expenses   | 7                |
| Total Expenses   | 3,797            |
| <b>Net Investment Income</b>   | <b>26,268</b>    |
| <b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1,2</sup></b>                  | <b>(10,022)</b>  |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>(323,790)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>(307,544)</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 \$9,000, \$3,000, \$2,000, and less than \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

<sup>2</sup> Includes (\$10,014,000) of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 26,268                                   | 68,639                           |
| Realized Net Gain (Loss)  | (10,022)                                 | 81,417                           |
| Change in Unrealized Appreciation (Depreciation)                | (323,790)                                | (133,475)                        |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (307,544)                                | 16,581                           |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (63,591)                                 | (110,961)                        |
| Admiral Shares  | (10,252)                                 | (27,852)                         |
| Institutional Shares  | (5,647)                                  | (12,476)                         |
| Total Distributions   | (79,490)                                 | (151,289)                        |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | 677,182                                  | 4,351,856                        |
| Admiral Shares  | (139,265)                                | (291,770)                        |
| Institutional Shares  | (16,176)                                 | 44,764                           |
| Net Increase (Decrease) from Capital Share Transactions         | 521,741                                  | 4,104,850                        |
| Total Increase (Decrease)                                       | 134,707                                  | 3,970,142                        |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 16,961,683                               | 12,991,541                       |
| End of Period   | 17,096,390                               | 16,961,683                       |

# Financial Highlights

## ETF Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   | 2021  | 2020                  | 2019           | 2018           | 2017           |                |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$61.50</b>                              | <b>\$62.13</b>        | <b>\$61.12</b> | <b>\$59.89</b> | <b>\$60.86</b> | <b>\$61.14</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .095  | .288                  | .956           | 1.430          | .965           | .614           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (1.203)                                     | (.220)                | 1.115          | 1.165          | (1.062)        | (.311)         |
| Total from Investment Operations                          | (1.108)                                     | .068                  | 2.071          | 2.595          | (.097)         | .303           |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.094)                                      | (.325)                | (1.061)        | (1.365)        | (.873)         | (.573)         |
| Distributions from Realized Capital Gains                 | (.188)                                      | (.373)                | —              | —              | —              | (.010)         |
| Total Distributions                                       | (.282)                                      | (.698)                | (1.061)        | (1.365)        | (.873)         | (.583)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$60.11</b>                              | <b>\$61.50</b>        | <b>\$62.13</b> | <b>\$61.12</b> | <b>\$59.89</b> | <b>\$60.86</b> |
| <b>Total Return</b>                                       | <b>-1.81%</b>                               | <b>0.11%</b>          | <b>3.43%</b>   | <b>4.39%</b>   | <b>-0.15%</b>  | <b>0.50%</b>   |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$13,764                                    | \$13,394              | \$9,140        | \$5,334        | \$3,080        | \$1,832        |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.04%                                       | 0.04%                 | 0.05%          | 0.05%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 0.31%                                       | 0.47%                 | 1.55%          | 2.37%          | 1.61%          | 1.01%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 28%   | 66%                   | 67%            | 55%            | 67%            | 60%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

# Financial Highlights

## Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|--|---|-----------------------|----------------|----------------|----------------|----------------|
|  |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$20.51</b>                              | <b>\$20.71</b>        | <b>\$20.35</b> | <b>\$19.95</b> | <b>\$20.29</b> | <b>\$20.38</b> |
| <b>Investment Operations</b>                           |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .029  | .095                  | .312           | .472           | .324           | .202           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.397)                                      | (.078)                | .375           | .384           | (.358)         | (.096)         |
| Total from Investment Operations                       | (.368)                                      | .017                  | .687           | .856           | (.034)         | .106           |
| <b>Distributions</b>                                   |   |                       |                |                |                |                |
| Dividends from Net Investment Income                   | (.029)                                      | (.093)                | (.327)         | (.456)         | (.306)         | (.193)         |
| Distributions from Realized Capital Gains              | (.063)                                      | (.124)                | —              | —              | —              | (.003)         |
| Total Distributions                                    | (.092)                                      | (.217)                | (.327)         | (.456)         | (.306)         | (.196)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$20.05</b>                              | <b>\$20.51</b>        | <b>\$20.71</b> | <b>\$20.35</b> | <b>\$19.95</b> | <b>\$20.29</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>-1.80%</b>                               | <b>0.08%</b>          | <b>3.41%</b>   | <b>4.34%</b>   | <b>-0.16%</b>  | <b>0.53%</b>   |
| <b>Ratios/Supplemental Data</b>                        |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                   | \$2,238                                     | \$2,430               | \$2,748        | \$1,596        | \$929          | \$507          |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                                       | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets   | 0.28%                                       | 0.46%                 | 1.52%          | 2.35%          | 1.61%          | 1.01%          |
| Portfolio Turnover Rate <sup>3</sup>                   | 28%   | 66%                   | 67%            | 55%            | 67%            | 60%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

# Financial Highlights

## Institutional Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28, | Year Ended August 31, |                |                |                |                |
|---|-------------------------------------|-----------------------|----------------|----------------|----------------|----------------|
|   | 2022                                | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$25.77</b>                      | <b>\$26.02</b>        | <b>\$25.57</b> | <b>\$25.06</b> | <b>\$25.49</b> | <b>\$25.60</b> |
| <b>Investment Operations</b>                              |                                     |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .039                                | .120                  | .421           | .598           | .425           | .260           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (.502)                              | (.092)                | .445           | .490           | (.467)         | (.117)         |
| Total from Investment Operations                          | (.463)                              | .028                  | .866           | 1.088          | (.042)         | .143           |
| <b>Distributions</b>                                      |                                     |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.038)                              | (.122)                | (.416)         | (.578)         | (.388)         | (.249)         |
| Distributions from Realized Capital Gains                 | (.079)                              | (.156)                | —              | —              | —              | (.004)         |
| Total Distributions                                       | (.117)                              | (.278)                | (.416)         | (.578)         | (.388)         | (.253)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$25.19</b>                      | <b>\$25.77</b>        | <b>\$26.02</b> | <b>\$25.57</b> | <b>\$25.06</b> | <b>\$25.49</b> |
| <b>Total Return</b>                                       | <b>-1.80%</b>                       | <b>0.11%</b>          | <b>3.42%</b>   | <b>4.40%</b>   | <b>-0.16%</b>  | <b>0.56%</b>   |
| <b>Ratios/Supplemental Data</b>                           |                                     |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$1,094                             | \$1,138               | \$1,104        | \$974          | \$508          | \$208          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.05%                               | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 0.30%                               | 0.47%                 | 1.63%          | 2.37%          | 1.63%          | 1.03%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 28%                                 | 66%                   | 67%            | 55%            | 67%            | 60%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

## Notes to Financial Statements

Vanguard Short-Term Treasury Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: ETF Shares, Admiral Shares, and Institutional 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.

Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

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

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

3. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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



effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative rate agreed to by the fund and Vanguard.

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

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

5. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are based on the average cost of the 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 February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$576,000, representing less than 0.01% of the fund's net assets and 0.23% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

## Short-Term Treasury Index Fund

**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 February 28, 2022, 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 | —                  | 17,051,285         | —                  | 17,051,285        |
| Temporary Cash Investments             | 2,226              | —                  | —                  | 2,226             |
| <b>Total</b>                           | <b>2,226</b>       | <b>17,051,285</b>  | <b>—</b>           | <b>17,053,511</b> |

D. As of February 28, 2022, 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  | 17,356,655        |
| Gross Unrealized Appreciation                     | 2,089             |
| Gross Unrealized Depreciation                     | (305,233)         |
| <b>Net Unrealized Appreciation (Depreciation)</b> | <b>(303,144)</b>  |

E. During the six months ended February 28, 2022, the fund purchased \$7,785,543,000 of investment securities and sold \$7,262,415,000 of investment securities, other than temporary cash investments. Purchases and sales include \$3,034,744,000 and \$2,368,717,000, 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 six months ended February 28, 2022, such purchases were \$1,433,820,000 and sales were \$0; 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:

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                            |                                       |                 |                               |                 |
| Issued                                       | 3,060,103                             | 50,429          | 5,990,667                     | 97,261          |
| Issued in Lieu of Cash Distributions         | —                                     | —               | —                             | —               |
| Redeemed                                     | (2,382,921)                           | (39,250)        | (1,638,811)                   | (26,575)        |
| Net Increase (Decrease)—ETF Shares           | 677,182                               | 11,179          | 4,351,856                     | 70,686          |
| <b>Admiral Shares</b>                        |                                       |                 |                               |                 |
| Issued                                       | 425,874                               | 20,986          | 989,015                       | 48,049          |
| Issued in Lieu of Cash Distributions         | 7,886                                 | 389             | 22,569                        | 1,097           |
| Redeemed                                     | (573,025)                             | (28,196)        | (1,303,354)                   | (63,333)        |
| Net Increase (Decrease)—Admiral Shares       | (139,265)                             | (6,821)         | (291,770)                     | (14,187)        |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued                                       | 236,492                               | 9,227           | 632,092                       | 24,453          |
| Issued in Lieu of Cash Distributions         | 4,543                                 | 178             | 10,629                        | 412             |
| Redeemed                                     | (257,211)                             | (10,139)        | (597,957)                     | (23,156)        |
| Net Increase (Decrease)—Institutional Shares | (16,176)                              | (734)           | 44,764                        | 1,709           |

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.

# Intermediate-Term Treasury Index Fund

## Distribution by Stated Maturity

As of February 28, 2022

|              |      |
|--------------|------|
| 0 - 2 Years  | 0.0% |
| 2 - 4 Years  | 22.2 |
| 4 - 6 Years  | 39.3 |
| 6 - 8 Years  | 23.2 |
| 8 - 10 Years | 15.3 |

The table reflects the fund's investments, except for short-term investments.

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 (unaudited)

## Schedule of Investments

As of February 28, 2022

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

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (99.7%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (99.7%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 2.500% | 1/31/25       | 5                   | 5                     |
| United States Treasury Note/Bond                      | 7.625% | 2/15/25       | 3,300               | 3,871                 |
| United States Treasury Note/Bond                      | 0.500% | 3/31/25       | 48,202              | 46,522                |
| United States Treasury Note/Bond                      | 0.375% | 4/30/25       | 144,584             | 138,801               |
| United States Treasury Note/Bond                      | 2.125% | 5/15/25       | 184,898             | 187,469               |
| United States Treasury Note/Bond                      | 0.250% | 5/31/25       | 161,078             | 153,754               |
| United States Treasury Note/Bond                      | 2.875% | 5/31/25       | 72,378              | 75,081                |
| United States Treasury Note/Bond                      | 0.250% | 6/30/25       | 169,814             | 161,854               |
| United States Treasury Note/Bond                      | 2.750% | 6/30/25       | 51,819              | 53,584                |
| United States Treasury Note/Bond                      | 0.250% | 7/31/25       | 99,162              | 94,390                |
| United States Treasury Note/Bond                      | 2.875% | 7/31/25       | 113,117             | 117,518               |
| United States Treasury Note/Bond                      | 2.000% | 8/15/25       | 169,253             | 170,893               |
| United States Treasury Note/Bond                      | 0.250% | 8/31/25       | 175,749             | 167,016               |
| United States Treasury Note/Bond                      | 2.750% | 8/31/25       | 89,511              | 92,630                |
| United States Treasury Note/Bond                      | 0.250% | 9/30/25       | 103,961             | 98,665                |
| United States Treasury Note/Bond                      | 3.000% | 9/30/25       | 56,824              | 59,363                |
| United States Treasury Note/Bond                      | 0.250% | 10/31/25      | 76,304              | 72,322                |
| United States Treasury Note/Bond                      | 3.000% | 10/31/25      | 71,863              | 75,108                |
| United States Treasury Note/Bond                      | 2.250% | 11/15/25      | 188,297             | 191,798               |
| United States Treasury Note/Bond                      | 0.375% | 11/30/25      | 187,127             | 177,917               |
| United States Treasury Note/Bond                      | 2.875% | 11/30/25      | 93,461              | 97,345                |
| United States Treasury Note/Bond                      | 0.375% | 12/31/25      | 60,788              | 57,739                |
| United States Treasury Note/Bond                      | 2.625% | 12/31/25      | 57,341              | 59,249                |
| United States Treasury Note/Bond                      | 0.375% | 1/31/26       | 90,844              | 86,160                |
| United States Treasury Note/Bond                      | 2.625% | 1/31/26       | 97,761              | 101,030               |
| United States Treasury Note/Bond                      | 1.625% | 2/15/26       | 197,608             | 196,713               |
| United States Treasury Note/Bond                      | 0.500% | 2/28/26       | 201,330             | 191,704               |
| United States Treasury Note/Bond                      | 2.500% | 2/28/26       | 5,425               | 5,582                 |
| United States Treasury Note/Bond                      | 0.750% | 3/31/26       | 72,468              | 69,637                |
| United States Treasury Note/Bond                      | 2.250% | 3/31/26       | 128,848             | 131,385               |
| United States Treasury Note/Bond                      | 0.750% | 4/30/26       | 101,936             | 97,859                |
| United States Treasury Note/Bond                      | 2.375% | 4/30/26       | 95,355              | 97,739                |
| United States Treasury Note/Bond                      | 1.625% | 5/15/26       | 192,473             | 191,450               |
| United States Treasury Note/Bond                      | 0.750% | 5/31/26       | 117,810             | 112,987               |
| United States Treasury Note/Bond                      | 2.125% | 5/31/26       | 52,444              | 53,239                |
| United States Treasury Note/Bond                      | 0.875% | 6/30/26       | 99,936              | 96,298                |
| United States Treasury Note/Bond                      | 1.875% | 6/30/26       | 87,942              | 88,409                |
| United States Treasury Note/Bond                      | 0.625% | 7/31/26       | 77,478              | 73,774                |
| United States Treasury Note/Bond                      | 1.875% | 7/31/26       | 133,993             | 134,705               |

## Intermediate-Term Treasury Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 1.500% | 8/15/26       | 207,380             | 205,144               |
| United States Treasury Note/Bond | 6.750% | 8/15/26       | 5,331               | 6,467                 |
| United States Treasury Note/Bond | 0.750% | 8/31/26       | 164,220             | 157,138               |
| United States Treasury Note/Bond | 1.375% | 8/31/26       | 25,355              | 24,947                |
| United States Treasury Note/Bond | 0.875% | 9/30/26       | 106,736             | 102,617               |
| United States Treasury Note/Bond | 1.625% | 9/30/26       | 65,662              | 65,303                |
| United States Treasury Note/Bond | 1.125% | 10/31/26      | 101,901             | 99,035                |
| United States Treasury Note/Bond | 1.625% | 10/31/26      | 64,718              | 64,364                |
| United States Treasury Note/Bond | 2.000% | 11/15/26      | 177,420             | 179,416               |
| United States Treasury Note/Bond | 6.500% | 11/15/26      | 7,377               | 8,946                 |
| United States Treasury Note/Bond | 1.250% | 11/30/26      | 163,348             | 159,673               |
| United States Treasury Note/Bond | 1.625% | 11/30/26      | 66,845              | 66,469                |
| United States Treasury Note/Bond | 1.250% | 12/31/26      | 164,479             | 160,727               |
| United States Treasury Note/Bond | 1.750% | 12/31/26      | 63,824              | 63,834                |
| United States Treasury Note/Bond | 1.500% | 1/31/27       | 168,594             | 166,645               |
| United States Treasury Note/Bond | 2.250% | 2/15/27       | 161,767             | 165,559               |
| United States Treasury Note/Bond | 6.625% | 2/15/27       | 3,015               | 3,703                 |
| United States Treasury Note/Bond | 1.125% | 2/28/27       | 33,463              | 32,459                |
| United States Treasury Note/Bond | 1.875% | 2/28/27       | 154,620             | 155,683               |
| United States Treasury Note/Bond | 0.625% | 3/31/27       | 68,162              | 64,434                |
| United States Treasury Note/Bond | 0.500% | 4/30/27       | 97,257              | 91,254                |
| United States Treasury Note/Bond | 2.375% | 5/15/27       | 201,738             | 207,790               |
| United States Treasury Note/Bond | 0.500% | 5/31/27       | 100,283             | 93,937                |
| United States Treasury Note/Bond | 0.500% | 6/30/27       | 96,331              | 90,100                |
| United States Treasury Note/Bond | 0.375% | 7/31/27       | 141,853             | 131,679               |
| United States Treasury Note/Bond | 2.250% | 8/15/27       | 190,674             | 195,351               |
| United States Treasury Note/Bond | 6.375% | 8/15/27       | 3,000               | 3,713                 |
| United States Treasury Note/Bond | 0.500% | 8/31/27       | 169,107             | 157,772               |
| United States Treasury Note/Bond | 0.375% | 9/30/27       | 146,232             | 135,333               |
| United States Treasury Note/Bond | 0.500% | 10/31/27      | 92,120              | 85,758                |
| United States Treasury Note/Bond | 2.250% | 11/15/27      | 161,106             | 165,058               |
| United States Treasury Note/Bond | 6.125% | 11/15/27      | 10,997              | 13,576                |
| United States Treasury Note/Bond | 0.625% | 11/30/27      | 179,459             | 167,990               |
| United States Treasury Note/Bond | 0.625% | 12/31/27      | 95,593              | 89,424                |
| United States Treasury Note/Bond | 0.750% | 1/31/28       | 161,290             | 151,789               |
| United States Treasury Note/Bond | 2.750% | 2/15/28       | 109,476             | 115,395               |
| United States Treasury Note/Bond | 1.125% | 2/29/28       | 202,620             | 194,958               |
| United States Treasury Note/Bond | 1.250% | 3/31/28       | 135,262             | 130,951               |
| United States Treasury Note/Bond | 1.250% | 4/30/28       | 109,784             | 106,233               |
| United States Treasury Note/Bond | 2.875% | 5/15/28       | 128,344             | 136,305               |
| United States Treasury Note/Bond | 1.250% | 5/31/28       | 190,336             | 184,031               |
| United States Treasury Note/Bond | 1.250% | 6/30/28       | 106,238             | 102,652               |
| United States Treasury Note/Bond | 1.000% | 7/31/28       | 99,986              | 95,034                |
| United States Treasury Note/Bond | 2.875% | 8/15/28       | 211,887             | 225,527               |
| United States Treasury Note/Bond | 5.500% | 8/15/28       | 23,182              | 28,344                |
| United States Treasury Note/Bond | 1.125% | 8/31/28       | 156,695             | 150,035               |
| United States Treasury Note/Bond | 1.250% | 9/30/28       | 111,058             | 107,102               |
| United States Treasury Note/Bond | 1.375% | 10/31/28      | 133,397             | 129,624               |
| United States Treasury Note/Bond | 3.125% | 11/15/28      | 132,612             | 143,490               |
| United States Treasury Note/Bond | 5.250% | 11/15/28      | 26,223              | 31,906                |
| United States Treasury Note/Bond | 1.500% | 11/30/28      | 163,319             | 159,951               |
| United States Treasury Note/Bond | 1.375% | 12/31/28      | 155,858             | 151,401               |
| United States Treasury Note/Bond | 1.750% | 1/31/29       | 108,254             | 107,763               |
| United States Treasury Note/Bond | 2.625% | 2/15/29       | 193,034             | 203,259               |
| United States Treasury Note/Bond | 5.250% | 2/15/29       | 31,117              | 38,075                |

Intermediate-Term Treasury Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond  | 1.875% | 2/28/29       | 137,595             | 138,068               |
| United States Treasury Note/Bond  | 2.375% | 5/15/29       | 173,065             | 179,582               |
| United States Treasury Note/Bond  | 1.625% | 8/15/29       | 171,007             | 168,923               |
| United States Treasury Note/Bond  | 6.125% | 8/15/29       | 16,702              | 21,739                |
| United States Treasury Note/Bond  | 1.750% | 11/15/29      | 136,616             | 136,232               |
| United States Treasury Note/Bond  | 1.500% | 2/15/30       | 194,623             | 190,244               |
| United States Treasury Note/Bond  | 0.625% | 5/15/30       | 221,850             | 201,779               |
| United States Treasury Note/Bond  | 6.250% | 5/15/30       | 6,930               | 9,270                 |
| United States Treasury Note/Bond  | 0.625% | 8/15/30       | 313,570             | 284,271               |
| United States Treasury Note/Bond  | 0.875% | 11/15/30      | 302,026             | 279,138               |
| United States Treasury Note/Bond  | 1.125% | 2/15/31       | 314,156             | 296,190               |
| United States Treasury Note/Bond  | 5.375% | 2/15/31       | 8,000               | 10,359                |
| United States Treasury Note/Bond  | 1.625% | 5/15/31       | 309,536             | 304,264               |
| United States Treasury Note/Bond  | 1.250% | 8/15/31       | 268,439             | 254,933               |
| United States Treasury Note/Bond  | 1.375% | 11/15/31      | 280,229             | 268,845               |
| United States Treasury Note/Bond  | 1.875% | 2/15/32       | 106,583             | 106,999               |
| <b>Total U.S. Government and Agency Obligations (Cost \$13,606,718)</b> |        |               |                     | <b>13,207,524</b>     |

Shares

Temporary Cash Investments (0.3%)

Money Market Fund (0.3%)

|  |        |  |         |                   |
|--|--------|--|---------|-------------------|
| <sup>1</sup> Vanguard Market Liquidity Fund<br>(Cost \$43,210) | 0.138% |  | 432,164 | 43,212            |
| <b>Total Investments (100.0%) (Cost \$13,649,928)</b>          |        |  |         | <b>13,250,736</b> |
| <b>Other Assets and Liabilities—Net (0.0%)</b>                 |        |  |         | <b>(448)</b>      |
| <b>Net Assets (100%)</b>                                       |        |  |         | <b>13,250,288</b> |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

<sup>1</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.

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts) | Amount            |
|---|-------------------|
| <b>Assets</b>                                 |                   |
| Investments in Securities, at Value           |                   |
| Unaffiliated Issuers (Cost \$13,606,718)      | 13,207,524        |
| Affiliated Issuers (Cost \$43,210)            | 43,212            |
| Total Investments in Securities               | 13,250,736        |
| Investment in Vanguard                        | 465               |
| Cash  | 23                |
| Receivables for Investment Securities Sold    | 336,057           |
| Receivables for Accrued Income                | 36,085            |
| Receivables for Capital Shares Issued         | 27,686            |
| <b>Total Assets</b>                           | <b>13,651,052</b> |
| <b>Liabilities</b>                            |                   |
| Payables for Investment Securities Purchased  | 390,698           |
| Payables for Capital Shares Redeemed          | 9,435             |
| Payables for Distributions                    | 411               |
| Payables to Vanguard                          | 220               |
| <b>Total Liabilities</b>                      | <b>400,764</b>    |
| <b>Net Assets</b>                             | <b>13,250,288</b> |

At February 28, 2022, net assets consisted of:

|                                     |                   |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 13,661,384        |
| Total Distributable Earnings (Loss) | (411,096)         |
| <b>Net Assets</b>                   | <b>13,250,288</b> |

**ETF Shares—Net Assets**

|  |                |
|--|----------------|
| Applicable to 135,627,693 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 8,821,328      |
| <b>Net Asset Value Per Share—ETF Shares</b>  | <b>\$65.04</b> |

**Admiral Shares—Net Assets**

|  |                |
|--|----------------|
| Applicable to 120,706,640 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 2,649,907      |
| <b>Net Asset Value Per Share—Admiral Shares</b>  | <b>\$21.95</b> |

**Institutional Shares—Net Assets**

|   |                |
|---|----------------|
| Applicable to 65,301,959 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,779,053      |
| <b>Net Asset Value Per Share—Institutional Shares</b>   | <b>\$27.24</b> |

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



## Statement of Operations

Six Months Ended  
February 28, 2022

(\$000)

|  |                  |
|--|------------------|
| <b>Investment Income</b>   |                  |
| <b>Income</b>  |                  |
| Interest <sup>1</sup>  | 77,157           |
| Total Income   | 77,157           |
| <b>Expenses</b>  |                  |
| The Vanguard Group—Note B  |                  |
| Investment Advisory Services   | 129              |
| Management and Administrative—ETF Shares   | 1,425            |
| Management and Administrative—Admiral Shares   | 762              |
| Management and Administrative—Institutional Shares   | 367              |
| Marketing and Distribution—ETF Shares  | 173              |
| Marketing and Distribution—Admiral Shares  | 81               |
| Marketing and Distribution—Institutional Shares  | 48               |
| Custodian Fees   | 12               |
| Shareholders' Reports—ETF Shares   | 85               |
| Shareholders' Reports—Admiral Shares   | 17               |
| Shareholders' Reports—Institutional Shares   | 3                |
| Trustees' Fees and Expenses  | 3                |
| Other Expenses   | 7                |
| Total Expenses   | 3,112            |
| <b>Net Investment Income</b>   | <b>74,045</b>    |
| <b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1,2</sup></b>                  | <b>(9,685)</b>   |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>(565,300)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>(500,940)</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 \$5,000, less than \$1,000, \$1,000, and \$2,000, respectively. Purchases and sales are for temporary cash investment purposes.

<sup>2</sup> Includes \$8,531,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 74,045                                   | 135,171                          |
| Realized Net Gain (Loss)  | (9,685)                                  | 147,291                          |
| Change in Unrealized Appreciation (Depreciation)                | (565,300)                                | (417,388)                        |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (500,940)                                | (134,926)                        |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (102,322)                                | (132,684)                        |
| Admiral Shares  | (27,644)                                 | (49,704)                         |
| Institutional Shares  | (19,819)                                 | (31,298)                         |
| Total Distributions   | (149,785)                                | (213,686)                        |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | 1,115,360                                | 1,812,764                        |
| Admiral Shares  | 127,186                                  | (8,693)                          |
| Institutional Shares  | 140,348                                  | 217,704                          |
| Net Increase (Decrease) from Capital Share Transactions         | 1,382,894                                | 2,021,775                        |
| Total Increase (Decrease)                                       | 732,169                                  | 1,673,163                        |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 12,518,119                               | 10,844,956                       |
| End of Period   | 13,250,288                               | 12,518,119                       |

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

## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   | 2021  | 2020                  | 2019           | 2018           | 2017           |                |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$68.27</b>                              | <b>\$70.46</b>        | <b>\$67.26</b> | <b>\$62.67</b> | <b>\$65.29</b> | <b>\$66.54</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .372  | .809                  | 1.239          | 1.515          | 1.250          | 1.043          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (2.862)                                     | (1.692)               | 3.248          | 4.552          | (2.691)        | (1.201)        |
| Total from Investment Operations                          | (2.490)                                     | (.883)                | 4.487          | 6.067          | (1.441)        | (.158)         |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.374)                                      | (.820)                | (1.287)        | (1.477)        | (1.179)        | (1.011)        |
| Distributions from Realized Capital Gains                 | (.366)                                      | (.487)                | —              | —              | —              | (.081)         |
| Total Distributions                                       | (.740)                                      | (1.307)               | (1.287)        | (1.477)        | (1.179)        | (1.092)        |
| <b>Net Asset Value, End of Period</b>                     | <b>\$65.04</b>                              | <b>\$68.27</b>        | <b>\$70.46</b> | <b>\$67.26</b> | <b>\$62.67</b> | <b>\$65.29</b> |
| <b>Total Return</b>                                       | <b>-3.67%</b>                               | <b>-1.26%</b>         | <b>6.76%</b>   | <b>9.84%</b>   | <b>-2.21%</b>  | <b>-0.21%</b>  |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$8,821                                     | \$8,147               | \$6,547        | \$4,353        | \$2,680        | \$1,329        |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.04%                                       | 0.04%                 | 0.05%          | 0.05%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.13%                                       | 1.18%                 | 1.80%          | 2.36%          | 1.97%          | 1.61%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 17%   | 33%                   | 28%            | 29%            | 31%            | 32%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

# Financial Highlights

## Admiral Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28, | Year Ended August 31, |                |                |                |                |
|---|-------------------------------------|-----------------------|----------------|----------------|----------------|----------------|
|   | 2022                                | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$23.04</b>                      | <b>\$23.78</b>        | <b>\$22.68</b> | <b>\$21.13</b> | <b>\$22.03</b> | <b>\$22.45</b> |
| <b>Investment Operations</b>                              |                                     |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .122                                | .267                  | .416           | .507           | .418           | .351           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (.967)                              | (.577)                | 1.101          | 1.540          | (.911)         | (.400)         |
| Total from Investment Operations                          | (.845)                              | (.310)                | 1.517          | 2.047          | (.493)         | (.049)         |
| <b>Distributions</b>                                      |                                     |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.121)                              | (.265)                | (.417)         | (.497)         | (.407)         | (.344)         |
| Distributions from Realized Capital Gains                 | (.124)                              | (.165)                | —              | —              | —              | (.027)         |
| Total Distributions                                       | (.245)                              | (.430)                | (.417)         | (.497)         | (.407)         | (.371)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$21.95</b>                      | <b>\$23.04</b>        | <b>\$23.78</b> | <b>\$22.68</b> | <b>\$21.13</b> | <b>\$22.03</b> |
| <b>Total Return<sup>2</sup></b>                           | <b>-3.69%</b>                       | <b>-1.31%</b>         | <b>6.76%</b>   | <b>9.83%</b>   | <b>-2.24%</b>  | <b>-0.19%</b>  |
| <b>Ratios/Supplemental Data</b>                           |                                     |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$2,650                             | \$2,646               | \$2,740        | \$1,887        | \$1,104        | \$874          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.07%                               | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.10%                               | 1.15%                 | 1.79%          | 2.34%          | 1.97%          | 1.61%          |
| Portfolio Turnover Rate <sup>3</sup>                      | 17%                                 | 33%                   | 28%            | 29%            | 31%            | 32%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

# Financial Highlights

## Institutional Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   | 2021  | 2020                  | 2019           | 2018           | 2017           |                |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$28.60</b>                              | <b>\$29.51</b>        | <b>\$28.15</b> | <b>\$26.23</b> | <b>\$27.33</b> | <b>\$27.86</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .155  | .337                  | .527           | .634           | .524           | .441           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (1.208)                                     | (.709)                | 1.355          | 1.908          | (1.114)        | (.507)         |
| Total from Investment Operations                          | (1.053)                                     | (.372)                | 1.882          | 2.542          | (.590)         | (.066)         |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.153)                                      | (.334)                | (.522)         | (.622)         | (.510)         | (.430)         |
| Distributions from Realized Capital Gains                 | (.154)                                      | (.204)                | —              | —              | —              | (.034)         |
| Total Distributions                                       | (.307)                                      | (.538)                | (.522)         | (.622)         | (.510)         | (.464)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$27.24</b>                              | <b>\$28.60</b>        | <b>\$29.51</b> | <b>\$28.15</b> | <b>\$26.23</b> | <b>\$27.33</b> |
| <b>Total Return</b>                                       | <b>-3.70%</b>                               | <b>-1.26%</b>         | <b>6.76%</b>   | <b>9.83%</b>   | <b>-2.16%</b>  | <b>-0.21%</b>  |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$1,779                                     | \$1,725               | \$1,558        | \$1,183        | \$390          | \$336          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.05%                                       | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.12%                                       | 1.17%                 | 1.83%          | 2.36%          | 1.99%          | 1.63%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 17%   | 33%                   | 28%            | 29%            | 31%            | 32%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

## Notes to Financial Statements

Vanguard Intermediate-Term Treasury Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: ETF Shares, Admiral Shares, and Institutional 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.

Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

- 1. Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value.
- 2. Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.
- 3. Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.
- 4. Credit Facilities and Interfund Lending Program:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes, subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds

effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative rate agreed to by the fund and Vanguard.

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

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$465,000, representing less than 0.01% of the fund's net assets and 0.19% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund’s investments as of February 28, 2022, 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 | —                  | 13,207,524         | —                  | 13,207,524        |
| Temporary Cash Investments             | 43,212             | —                  | —                  | 43,212            |
| <b>Total</b>                           | <b>43,212</b>      | <b>13,207,524</b>  | <b>—</b>           | <b>13,250,736</b> |

D. As of February 28, 2022, 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  | 13,654,101        |
| Gross Unrealized Appreciation                     | 43,873            |
| Gross Unrealized Depreciation                     | (447,238)         |
| <b>Net Unrealized Appreciation (Depreciation)</b> | <b>(403,365)</b>  |

E. During the six months ended February 28, 2022, the fund purchased \$4,828,073,000 of investment securities and sold \$3,508,034,000 of investment securities, other than temporary cash investments. Purchases and sales include \$2,359,442,000 and \$1,254,281,000, 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 six months ended February 28, 2022, such purchases were \$0 and sales were \$1,433,820,000, resulting in net realized gain of \$11,480,000; 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:

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                            |                                       |                 |                               |                 |
| Issued                                       | 2,379,760                             | 35,648          | 2,747,217                     | 39,988          |
| Issued in Lieu of Cash Distributions         | —                                     | —               | —                             | —               |
| Redeemed                                     | (1,264,400)                           | (19,350)        | (934,453)                     | (13,575)        |
| Net Increase (Decrease)—ETF Shares           | 1,115,360                             | 16,298          | 1,812,764                     | 26,413          |
| <b>Admiral Shares</b>                        |                                       |                 |                               |                 |
| Issued                                       | 616,709                               | 27,664          | 1,271,727                     | 54,762          |
| Issued in Lieu of Cash Distributions         | 24,484                                | 1,090           | 42,708                        | 1,834           |
| Redeemed                                     | (514,007)                             | (22,870)        | (1,323,128)                   | (57,010)        |
| Net Increase (Decrease)—Admiral Shares       | 127,186                               | 5,884           | (8,693)                       | (414)           |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued                                       | 336,216                               | 11,984          | 551,440                       | 19,124          |
| Issued in Lieu of Cash Distributions         | 17,999                                | 645             | 27,778                        | 961             |
| Redeemed                                     | (213,867)                             | (7,659)         | (361,514)                     | (12,570)        |
| Net Increase (Decrease)—Institutional Shares | 140,348                               | 4,970           | 217,704                       | 7,515           |

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.

# Long-Term Treasury Index Fund

## Distribution by Stated Maturity

As of February 28, 2022

|               |      |
|---------------|------|
| 10 - 15 Years | 0.7% |
| 15 - 20 Years | 28.6 |
| 20 - 25 Years | 23.9 |
| Over 25 Years | 46.8 |

The table reflects the fund's investments, except for short-term investments.

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 (unaudited)

## Schedule of Investments

As of February 28, 2022

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

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (99.6%)</b> |        |               |                     |                       |
| <b>U.S. Government Securities (99.6%)</b>             |        |               |                     |                       |
| United States Treasury Note/Bond                      | 4.500% | 2/15/36       | 25,607              | 33,865                |
| United States Treasury Note/Bond                      | 4.750% | 2/15/37       | 18,297              | 24,981                |
| United States Treasury Note/Bond                      | 5.000% | 5/15/37       | 31,161              | 43,606                |
| United States Treasury Note/Bond                      | 4.375% | 2/15/38       | 19,050              | 25,253                |
| United States Treasury Note/Bond                      | 4.500% | 5/15/38       | 20,241              | 27,193                |
| United States Treasury Note/Bond                      | 3.500% | 2/15/39       | 45,771              | 55,032                |
| United States Treasury Note/Bond                      | 4.250% | 5/15/39       | 29,002              | 38,088                |
| United States Treasury Note/Bond                      | 4.500% | 8/15/39       | 37,494              | 50,716                |
| United States Treasury Note/Bond                      | 4.375% | 11/15/39      | 59,589              | 79,476                |
| United States Treasury Note/Bond                      | 4.625% | 2/15/40       | 51,244              | 70,268                |
| United States Treasury Note/Bond                      | 1.125% | 5/15/40       | 155,106             | 128,908               |
| United States Treasury Note/Bond                      | 4.375% | 5/15/40       | 41,398              | 55,267                |
| United States Treasury Note/Bond                      | 1.125% | 8/15/40       | 201,884             | 167,091               |
| United States Treasury Note/Bond                      | 3.875% | 8/15/40       | 43,858              | 55,042                |
| United States Treasury Note/Bond                      | 1.375% | 11/15/40      | 218,458             | 188,795               |
| United States Treasury Note/Bond                      | 4.250% | 11/15/40      | 59,291              | 77,847                |
| United States Treasury Note/Bond                      | 1.875% | 2/15/41       | 262,411             | 246,543               |
| United States Treasury Note/Bond                      | 4.750% | 2/15/41       | 54,039              | 75,376                |
| United States Treasury Note/Bond                      | 2.250% | 5/15/41       | 238,702             | 237,807               |
| United States Treasury Note/Bond                      | 4.375% | 5/15/41       | 45,388              | 60,686                |
| United States Treasury Note/Bond                      | 1.750% | 8/15/41       | 279,433             | 256,074               |
| United States Treasury Note/Bond                      | 3.750% | 8/15/41       | 46,874              | 58,013                |
| United States Treasury Note/Bond                      | 2.000% | 11/15/41      | 179,337             | 171,603               |
| United States Treasury Note/Bond                      | 3.125% | 11/15/41      | 48,082              | 54,693                |
| United States Treasury Note/Bond                      | 2.375% | 2/15/42       | 35,500              | 36,260                |
| United States Treasury Note/Bond                      | 3.125% | 2/15/42       | 53,788              | 61,294                |
| United States Treasury Note/Bond                      | 3.000% | 5/15/42       | 48,671              | 54,474                |
| United States Treasury Note/Bond                      | 2.750% | 8/15/42       | 58,290              | 62,689                |
| United States Treasury Note/Bond                      | 2.750% | 11/15/42      | 88,242              | 94,846                |
| United States Treasury Note/Bond                      | 3.125% | 2/15/43       | 76,199              | 86,653                |
| United States Treasury Note/Bond                      | 2.875% | 5/15/43       | 119,917             | 131,291               |
| United States Treasury Note/Bond                      | 3.625% | 8/15/43       | 91,520              | 111,997               |
| United States Treasury Note/Bond                      | 3.750% | 11/15/43      | 84,556              | 105,510               |
| United States Treasury Note/Bond                      | 3.625% | 2/15/44       | 94,045              | 115,396               |
| United States Treasury Note/Bond                      | 3.375% | 5/15/44       | 89,593              | 106,266               |
| United States Treasury Note/Bond                      | 3.125% | 8/15/44       | 116,886             | 133,433               |
| United States Treasury Note/Bond                      | 3.000% | 11/15/44      | 103,465             | 116,010               |
| United States Treasury Note/Bond                      | 2.500% | 2/15/45       | 132,608             | 136,753               |
| United States Treasury Note/Bond                      | 3.000% | 5/15/45       | 65,837              | 73,881                |

## Long-Term Treasury Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| United States Treasury Note/Bond | 2.875% | 8/15/45       | 85,686              | 94,402                |
| United States Treasury Note/Bond | 3.000% | 11/15/45      | 47,727              | 53,760                |
| United States Treasury Note/Bond | 2.500% | 2/15/46       | 103,071             | 106,679               |
| United States Treasury Note/Bond | 2.500% | 5/15/46       | 97,990              | 101,358               |
| United States Treasury Note/Bond | 2.250% | 8/15/46       | 130,494             | 129,046               |
| United States Treasury Note/Bond | 2.875% | 11/15/46      | 24,551              | 27,205                |
| United States Treasury Note/Bond | 3.000% | 2/15/47       | 86,781              | 98,537                |
| United States Treasury Note/Bond | 3.000% | 5/15/47       | 87,507              | 99,581                |
| United States Treasury Note/Bond | 2.750% | 8/15/47       | 126,432             | 138,443               |
| United States Treasury Note/Bond | 2.750% | 11/15/47      | 120,760             | 132,270               |
| United States Treasury Note/Bond | 3.000% | 2/15/48       | 150,377             | 172,933               |
| United States Treasury Note/Bond | 3.125% | 5/15/48       | 152,097             | 179,118               |
| United States Treasury Note/Bond | 3.000% | 8/15/48       | 172,822             | 199,204               |
| United States Treasury Note/Bond | 3.375% | 11/15/48      | 160,430             | 198,006               |
| United States Treasury Note/Bond | 3.000% | 2/15/49       | 168,447             | 195,346               |
| United States Treasury Note/Bond | 2.875% | 5/15/49       | 173,213             | 196,624               |
| United States Treasury Note/Bond | 2.250% | 8/15/49       | 173,970             | 175,302               |
| United States Treasury Note/Bond | 2.375% | 11/15/49      | 153,369             | 159,024               |
| United States Treasury Note/Bond | 2.000% | 2/15/50       | 195,227             | 186,839               |
| United States Treasury Note/Bond | 1.250% | 5/15/50       | 225,299             | 179,782               |
| United States Treasury Note/Bond | 1.375% | 8/15/50       | 255,171             | 210,077               |
| United States Treasury Note/Bond | 1.625% | 11/15/50      | 254,201             | 222,664               |
| United States Treasury Note/Bond | 1.875% | 2/15/51       | 284,353             | 264,626               |
| United States Treasury Note/Bond | 2.375% | 5/15/51       | 287,302             | 299,602               |
| United States Treasury Note/Bond | 2.000% | 8/15/51       | 292,350             | 280,336               |
| United States Treasury Note/Bond | 1.875% | 11/15/51      | 253,373             | 236,468               |
| United States Treasury Note/Bond | 2.250% | 2/15/52       | 60,725              | 61,854                |

**Total U.S. Government and Agency Obligations (Cost \$8,548,171) 8,108,062**

Shares

### Temporary Cash Investments (0.6%)

#### Money Market Fund (0.6%)

|  |        |         |        |
|--|--------|---------|--------|
| <sup>1</sup> Vanguard Market Liquidity Fund<br>(Cost \$49,878) | 0.138% | 498,876 | 49,883 |
|--|--------|---------|--------|

**Total Investments (100.2%) (Cost \$8,598,049) 8,157,945**

**Other Assets and Liabilities—Net (-0.2%) (17,093)**

**Net Assets (100%) 8,140,852**

Cost is in \$000.

• See Note A in Notes to Financial Statements.

<sup>1</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.

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts)     | Amount           |
|---|------------------|
| <b>Assets</b>                                     |                  |
| Investments in Securities, at Value               |                  |
| Unaffiliated Issuers (Cost \$8,548,171)           | 8,108,062        |
| Affiliated Issuers (Cost \$49,878)                | 49,883           |
| Total Investments in Securities                   | 8,157,945        |
| Investment in Vanguard                            | 262              |
| Cash  | 57               |
| Cash Collateral Received for ETF Capital Activity | 4,949            |
| Receivables for Investment Securities Sold        | 51,201           |
| Receivables for Accrued Income                    | 31,473           |
| Receivables for Capital Shares Issued             | 2,531            |
| <b>Total Assets</b>                               | <b>8,248,418</b> |
| <b>Liabilities</b>                                |                  |
| Payables for Investment Securities Purchased      | 97,840           |
| Collateral for ETF Capital Activity               | 4,949            |
| Payables for Capital Shares Redeemed              | 3,733            |
| Payables for Distributions                        | 907              |
| Payables to Vanguard                              | 137              |
| <b>Total Liabilities</b>                          | <b>107,566</b>   |
| <b>Net Assets</b>                                 | <b>8,140,852</b> |

## Long-Term Treasury Index Fund

### Statement of Assets and Liabilities (continued)

At February 28, 2022, net assets consisted of:

| (\$000s, except shares and per-share amounts) | Amount           |
|---|------------------|
| Paid-in Capital                               | 8,643,753        |
| Total Distributable Earnings (Loss)           | (502,901)        |
| <b>Net Assets</b>                             | <b>8,140,852</b> |

#### ETF Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 51,198,987 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 4,333,368      |
| <b>Net Asset Value Per Share—ETF Shares</b>   | <b>\$84.64</b> |

#### Admiral Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 57,485,432 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,634,439      |
| <b>Net Asset Value Per Share—Admiral Shares</b>   | <b>\$28.43</b> |

#### Institutional Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 60,217,955 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 2,173,045      |
| <b>Net Asset Value Per Share—Institutional Shares</b>   | <b>\$36.09</b> |

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

## Statement of Operations

Six Months Ended  
February 28, 2022

(\$000)

|  |                  |
|--|------------------|
| <b>Investment Income</b>   |                  |
| <b>Income</b>  |                  |
| Interest <sup>1</sup>  | 65,197           |
| Total Income   | 65,197           |
| <b>Expenses</b>  |                  |
| The Vanguard Group—Note B  |                  |
| Investment Advisory Services   | 67               |
| Management and Administrative—ETF Shares   | 479              |
| Management and Administrative—Admiral Shares   | 516              |
| Management and Administrative—Institutional Shares   | 457              |
| Marketing and Distribution—ETF Shares  | 56               |
| Marketing and Distribution—Admiral Shares  | 55               |
| Marketing and Distribution—Institutional Shares  | 60               |
| Custodian Fees   | 10               |
| Shareholders' Reports—ETF Shares   | 6                |
| Shareholders' Reports—Admiral Shares   | 19               |
| Shareholders' Reports—Institutional Shares   | 1                |
| Trustees' Fees and Expenses  | 2                |
| Other Expenses   | 7                |
| Total Expenses   | 1,735            |
| <b>Net Investment Income</b>   | <b>63,462</b>    |
| <b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1,2</sup></b>                  | <b>(4,459)</b>   |
| <b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b> | <b>(452,092)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>                       | <b>(393,089)</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 \$5,000, (\$1,000), less than \$1,000, and \$5,000, respectively. Purchases and sales are for temporary cash investment purposes.

<sup>2</sup> Includes \$38,794,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 63,462                                   | 104,838                          |
| Realized Net Gain (Loss)  | (4,459)                                  | 77,835                           |
| Change in Unrealized Appreciation (Depreciation)                | (452,092)                                | (562,635)                        |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (393,089)                                | (379,962)                        |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (25,543)                                 | (47,982)                         |
| Admiral Shares  | (15,376)                                 | (38,865)                         |
| Institutional Shares  | (19,905)                                 | (35,145)                         |
| Total Distributions   | (60,824)                                 | (121,992)                        |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | 2,164,413                                | 441,919                          |
| Admiral Shares  | (200,203)                                | 316,183                          |
| Institutional Shares  | 280,229                                  | 922,191                          |
| Net Increase (Decrease) from Capital Share Transactions         | 2,244,439                                | 1,680,293                        |
| Total Increase (Decrease)                                       | 1,790,526                                | 1,178,339                        |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 6,350,326                                | 5,171,987                        |
| End of Period   | 8,140,852                                | 6,350,326                        |

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



# Financial Highlights

## ETF Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   | 2021  | 2020                  | 2019           | 2018           | 2017           |                |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$90.37</b>                              | <b>\$98.93</b>        | <b>\$90.17</b> | <b>\$74.33</b> | <b>\$78.76</b> | <b>\$85.64</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .817  | 1.645                 | 1.915          | 2.115          | 2.050          | 2.006          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (5.734)                                     | (8.289)               | 8.772          | 15.798         | (4.469)        | (6.905)        |
| Total from Investment Operations                          | (4.917)                                     | (6.644)               | 10.687         | 17.913         | (2.419)        | (4.899)        |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.813)                                      | (1.625)               | (1.927)        | (2.073)        | (2.011)        | (1.981)        |
| Distributions from Realized Capital Gains                 | —   | (.291)                | —              | —              | —              | —              |
| Total Distributions                                       | (.813)                                      | (1.916)               | (1.927)        | (2.073)        | (2.011)        | (1.981)        |
| <b>Net Asset Value, End of Period</b>                     | <b>\$84.64</b>                              | <b>\$90.37</b>        | <b>\$98.93</b> | <b>\$90.17</b> | <b>\$74.33</b> | <b>\$78.76</b> |
| <b>Total Return</b>                                       | <b>-5.49%</b>                               | <b>-6.73%</b>         | <b>12.02%</b>  | <b>24.69%</b>  | <b>-3.07%</b>  | <b>-5.63%</b>  |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$4,333                                     | \$2,366               | \$2,138        | \$1,282        | \$676          | \$549          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.04%                                       | 0.04%                 | 0.05%          | 0.05%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.88%                                       | 1.81%                 | 2.03%          | 2.75%          | 2.73%          | 2.62%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 10%   | 22%                   | 29%            | 16%            | 19%            | 19%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

# Financial Highlights

## Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|--|---|-----------------------|----------------|----------------|----------------|----------------|
|  |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$30.35</b>                              | <b>\$33.24</b>        | <b>\$30.28</b> | <b>\$24.95</b> | <b>\$26.44</b> | <b>\$28.75</b> |
| <b>Investment Operations</b>                           |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .270  | .545                  | .637           | .706           | .690           | .676           |
| Net Realized and Unrealized Gain (Loss) on Investments | (1.927)                                     | (2.799)               | 2.955          | 5.316          | (1.501)        | (2.319)        |
| Total from Investment Operations                       | (1.657)                                     | (2.254)               | 3.592          | 6.022          | (.811)         | (1.643)        |
| <b>Distributions</b>                                   |   |                       |                |                |                |                |
| Dividends from Net Investment Income                   | (.263)                                      | (.538)                | (.632)         | (.692)         | (.679)         | (.667)         |
| Distributions from Realized Capital Gains              | —   | (.098)                | —              | —              | —              | —              |
| Total Distributions                                    | (.263)                                      | (.636)                | (.632)         | (.692)         | (.679)         | (.667)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$28.43</b>                              | <b>\$30.35</b>        | <b>\$33.24</b> | <b>\$30.28</b> | <b>\$24.95</b> | <b>\$26.44</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>-5.49%</b>                               | <b>-6.78%</b>         | <b>12.00%</b>  | <b>24.67%</b>  | <b>-3.06%</b>  | <b>-5.62%</b>  |
| <b>Ratios/Supplemental Data</b>                        |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                   | \$1,634                                     | \$1,947               | \$1,800        | \$1,053        | \$559          | \$468          |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                                       | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets   | 1.84%                                       | 1.79%                 | 2.01%          | 2.73%          | 2.73%          | 2.62%          |
| Portfolio Turnover Rate <sup>3</sup>                   | 10%   | 22%                   | 29%            | 16%            | 19%            | 19%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

# Financial Highlights

## Institutional Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$38.52</b>                              | <b>\$42.19</b>        | <b>\$38.43</b> | <b>\$31.66</b> | <b>\$33.56</b> | <b>\$36.49</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .346  | .699                  | .822           | .902           | .883           | .865           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (2.438)                                     | (3.554)               | 3.748          | 6.753          | (1.915)        | (2.942)        |
| Total from Investment Operations                          | (2.092)                                     | (2.855)               | 4.570          | 7.655          | (1.032)        | (2.077)        |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.338)                                      | (.691)                | (.810)         | (.885)         | (.868)         | (.853)         |
| Distributions from Realized Capital Gains                 | —   | (.124)                | —              | —              | —              | —              |
| Total Distributions                                       | (.338)                                      | (.815)                | (.810)         | (.885)         | (.868)         | (.853)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$36.09</b>                              | <b>\$38.52</b>        | <b>\$42.19</b> | <b>\$38.43</b> | <b>\$31.66</b> | <b>\$33.56</b> |
| <b>Total Return</b>                                       | <b>-5.49%</b>                               | <b>-6.77%</b>         | <b>12.03%</b>  | <b>24.71%</b>  | <b>-3.07%</b>  | <b>-5.60%</b>  |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$2,173                                     | \$2,038               | \$1,234        | \$1,054        | \$452          | \$213          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.05%                                       | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.86%                                       | 1.82%                 | 2.06%          | 2.75%          | 2.75%          | 2.64%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 10%   | 22%                   | 29%            | 16%            | 19%            | 19%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

## Notes to Financial Statements

Vanguard Long-Term Treasury Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: ETF Shares, Admiral Shares, and Institutional 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.

Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

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

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

3. **Distributions:** Distributions to shareholders 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. **Collateral for ETF Capital Activity:** When an authorized participant fails to deliver one or more of the securities within a designated basket (in the case of a subscription), fails to deliver the fund ETF Shares (in the case of a redemption), or is required by the fund, prior to settlement, to accommodate the trading of foreign securities in local markets (in the case of redemption for an international equity ETF), the fund may require the authorized participant to deliver and maintain cash collateral in accordance with the authorized participant agreement. The fund may invest the collateral in short-term debt instruments or U.S. Treasury securities, or maintain the balance as cash. Daily market fluctuations could cause the value of the missing securities or fund ETF Shares to be more or less than the value of the collateral received; when this occurs the collateral is adjusted. The fund earns interest income from investments and/or custody fee offsets from the cash balance. The fund records an asset (cash or investment, as applicable) and a corresponding liability for the return of the collateral in the Statement Assets and Liabilities. Interest income and custody fee offsets earned on the investment of collateral are included in the Statement of Operations.

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

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

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

## Long-Term Treasury Index Fund

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$262,000, representing less than 0.01% of the fund's net assets and 0.10% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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

The following table summarizes the market value of the fund's investments as of February 28, 2022, 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 | —                  | 8,108,062          | —                  | 8,108,062        |
| Temporary Cash Investments             | 49,883             | —                  | —                  | 49,883           |
| Total                                  | 49,883             | 8,108,062          | —                  | 8,157,945        |

D. As of February 28, 2022, 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                                   | 8,610,272         |
| Gross Unrealized Appreciation              | 62,805            |
| Gross Unrealized Depreciation              | (515,132)         |
| Net Unrealized Appreciation (Depreciation) | (452,327)         |

E. During the six months ended February 28, 2022, the fund purchased \$3,564,469,000 of investment securities and sold \$1,314,061,000 of investment securities, other than temporary cash investments. Purchases and sales include \$2,634,176,000 and \$647,850,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                            |                                       |                 |                               |                 |
| Issued                                       | 2,818,002                             | 32,418          | 1,825,922                     | 19,897          |
| Issued in Lieu of Cash Distributions         | —                                     | —               | —                             | —               |
| Redeemed                                     | (653,589)                             | (7,400)         | (1,384,003)                   | (15,325)        |
| Net Increase (Decrease)—ETF Shares           | 2,164,413                             | 25,018          | 441,919                       | 4,572           |
| <b>Admiral Shares</b>                        |                                       |                 |                               |                 |
| Issued                                       | 250,210                               | 8,458           | 1,358,427                     | 44,281          |
| Issued in Lieu of Cash Distributions         | 9,529                                 | 321             | 32,758                        | 1,071           |
| Redeemed                                     | (459,942)                             | (15,424)        | (1,075,002)                   | (35,381)        |
| Net Increase (Decrease)—Admiral Shares       | (200,203)                             | (6,645)         | 316,183                       | 9,971           |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued                                       | 471,695                               | 12,442          | 1,174,115                     | 30,064          |
| Issued in Lieu of Cash Distributions         | 19,699                                | 524             | 34,906                        | 905             |
| Redeemed                                     | (211,165)                             | (5,648)         | (286,830)                     | (7,322)         |
| Net Increase (Decrease)—Institutional Shares | 280,229                               | 7,318           | 922,191                       | 23,647          |

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.

# Short-Term Corporate Bond Index Fund

## Fund Allocation

As of February 28, 2022

|  |      |
|--|------|
| Corporate Bonds – Communications         | 4.3% |
| Corporate Bonds – Consumer Discretionary | 6.4  |
| Corporate Bonds – Consumer Staples       | 4.9  |
| Corporate Bonds – Energy                 | 6.6  |
| Corporate Bonds – Financials             | 42.7 |
| Corporate Bonds – Health Care            | 8.7  |
| Corporate Bonds – Industrials            | 6.6  |
| Corporate Bonds – Materials              | 1.7  |
| Corporate Bonds – Real Estate            | 3.7  |
| Corporate Bonds – Technology             | 9.1  |
| Corporate Bonds – Utilities              | 4.9  |
| U.S. Government and Agency Obligations   | 0.4  |

The table reflects the fund's investments, except for temporary cash investments and derivatives.

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 (unaudited)

### Schedule of Investments

As of February 28, 2022

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

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (0.4%)</b>                 |        |               |                     |                       |
| <b>U.S. Government Securities (0.4%)</b>                             |        |               |                     |                       |
| United States Treasury Note/Bond                                     | 0.875% | 1/31/24       | 84,680              | 83,780                |
| United States Treasury Note/Bond                                     | 1.500% | 2/29/24       | 5,870               | 5,875                 |
| United States Treasury Note/Bond                                     | 1.500% | 2/15/25       | 11,725              | 11,677                |
| United States Treasury Note/Bond                                     | 1.250% | 12/31/26      | 6,050               | 5,912                 |
| United States Treasury Note/Bond                                     | 1.500% | 1/31/27       | 77,085              | 76,194                |
| <b>Total U.S. Government and Agency Obligations (Cost \$183,232)</b> |        |               |                     | <b>183,438</b>        |
| <b>Corporate Bonds (98.9%)</b>                                       |        |               |                     |                       |
| <b>Communications (4.3%)</b>   |        |               |                     |                       |
| Activision Blizzard Inc.   | 3.400% | 9/15/26       | 21,211              | 22,210                |
| Alphabet Inc.  | 3.375% | 2/25/24       | 19,933              | 20,636                |
| Alphabet Inc.  | 0.450% | 8/15/25       | 16,047              | 15,305                |
| Alphabet Inc.  | 1.998% | 8/15/26       | 48,378              | 48,495                |
| AT&T Inc.  | 4.050% | 12/15/23      | 11,105              | 11,540                |
| AT&T Inc.  | 0.900% | 3/25/24       | 47,650              | 46,784                |
| AT&T Inc.  | 4.450% | 4/1/24        | 15,741              | 16,449                |
| AT&T Inc.  | 3.950% | 1/15/25       | 16,056              | 16,810                |
| AT&T Inc.  | 3.400% | 5/15/25       | 52,372              | 54,160                |
| AT&T Inc.  | 3.600% | 7/15/25       | 28,966              | 30,166                |
| AT&T Inc.  | 4.125% | 2/17/26       | 44,556              | 47,507                |
| AT&T Inc.  | 1.700% | 3/25/26       | 66,035              | 64,260                |
| AT&T Inc.  | 2.950% | 7/15/26       | 4,155               | 4,227                 |
| AT&T Inc.  | 3.800% | 2/15/27       | 21,069              | 22,254                |
| Baidu Inc.   | 2.875% | 7/6/22        | 6,000               | 6,021                 |
| Baidu Inc.   | 3.875% | 9/29/23       | 19,479              | 19,982                |
| Baidu Inc.   | 4.375% | 5/14/24       | 22,238              | 23,159                |
| Baidu Inc.   | 3.075% | 4/7/25        | 23,004              | 23,296                |
| Baidu Inc.   | 4.125% | 6/30/25       | 7,085               | 7,410                 |
| Baidu Inc.   | 1.720% | 4/9/26        | 8,543               | 8,195                 |
| <sup>1</sup> Bell Telephone Co. of Canada or Bell Canada             | 0.750% | 3/17/24       | 2,392               | 2,332                 |
| Booking Holdings Inc.  | 2.750% | 3/15/23       | 15,999              | 16,175                |
| Booking Holdings Inc.  | 3.650% | 3/15/25       | 11,652              | 12,110                |
| Booking Holdings Inc.  | 3.600% | 6/1/26        | 22,292              | 23,316                |
| British Telecommunications plc                                       | 4.500% | 12/4/23       | 8,551               | 8,856                 |
| <sup>1</sup> Charter Communications Operating LLC                    | 4.500% | 2/1/24        | 35,092              | 36,522                |
| Charter Communications Operating LLC                                 | 4.908% | 7/23/25       | 102,967             | 109,236               |
| Comcast Corp.  | 3.700% | 4/15/24       | 59,412              | 61,604                |
| Comcast Corp.  | 3.375% | 2/15/25       | 26,229              | 27,123                |
| Comcast Corp.  | 3.375% | 8/15/25       | 22,328              | 23,107                |

## Short-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Comcast Corp.                     | 3.950% | 10/15/25      | 63,647              | 67,187                |
| Comcast Corp.                     | 3.150% | 3/1/26        | 44,683              | 46,127                |
| Comcast Corp.                     | 2.350% | 1/15/27       | 31,849              | 31,777                |
| Comcast Corp.                     | 3.300% | 2/1/27        | 28,844              | 29,960                |
| Discovery Communications LLC      | 2.950% | 3/20/23       | 23,351              | 23,615                |
| Discovery Communications LLC      | 3.800% | 3/13/24       | 10,044              | 10,318                |
| Discovery Communications LLC      | 3.900% | 11/15/24      | 13,063              | 13,523                |
| Discovery Communications LLC      | 3.450% | 3/15/25       | 7,847               | 8,021                 |
| Discovery Communications LLC      | 3.950% | 6/15/25       | 14,495              | 15,005                |
| Discovery Communications LLC      | 4.900% | 3/11/26       | 15,615              | 16,688                |
| Electronic Arts Inc.              | 4.800% | 3/1/26        | 7,609               | 8,270                 |
| Expedia Group Inc.                | 3.600% | 12/15/23      | 15,292              | 15,637                |
| Expedia Group Inc.                | 4.500% | 8/15/24       | 9,371               | 9,788                 |
| Expedia Group Inc.                | 5.000% | 2/15/26       | 21,903              | 23,581                |
| Fox Corp.                         | 4.030% | 1/25/24       | 30,162              | 31,258                |
| Fox Corp.                         | 3.050% | 4/7/25        | 16,945              | 17,284                |
| Grupo Televisa SAB                | 6.625% | 3/18/25       | 12,341              | 13,721                |
| Grupo Televisa SAB                | 4.625% | 1/30/26       | 7,325               | 7,749                 |
| Interpublic Group of Cos. Inc.    | 4.200% | 4/15/24       | 4,592               | 4,790                 |
| Omnicom Group Inc.                | 3.650% | 11/1/24       | 21,812              | 22,538                |
| Omnicom Group Inc.                | 3.600% | 4/15/26       | 32,198              | 33,565                |
| Paramount Global                  | 3.875% | 4/1/24        | 9,980               | 10,354                |
| Paramount Global                  | 3.700% | 8/15/24       | 16,346              | 17,001                |
| Paramount Global                  | 3.500% | 1/15/25       | 8,792               | 9,066                 |
| Paramount Global                  | 4.750% | 5/15/25       | 39,572              | 42,267                |
| Paramount Global                  | 4.000% | 1/15/26       | 17,507              | 18,272                |
| Paramount Global                  | 2.900% | 1/15/27       | 19,152              | 19,209                |
| Rogers Communications Inc.        | 3.000% | 3/15/23       | 8,472               | 8,556                 |
| Rogers Communications Inc.        | 4.100% | 10/1/23       | 16,943              | 17,386                |
| Rogers Communications Inc.        | 3.625% | 12/15/25      | 16,498              | 17,105                |
| Rogers Communications Inc.        | 2.900% | 11/15/26      | 7,816               | 7,961                 |
| TCI Communications Inc.           | 7.875% | 2/15/26       | 12,239              | 14,743                |
| TELUS Corp.                       | 2.800% | 2/16/27       | 14,590              | 14,760                |
| Tencent Music Entertainment Group | 1.375% | 9/3/25        | 6,085               | 5,775                 |
| Thomson Reuters Corp.             | 4.300% | 11/23/23      | 12,565              | 12,993                |
| Thomson Reuters Corp.             | 3.350% | 5/15/26       | 12,300              | 12,710                |
| Time Warner Entertainment Co. LP  | 8.375% | 3/15/23       | 14,571              | 15,560                |
| T-Mobile USA Inc.                 | 3.500% | 4/15/25       | 70,643              | 72,604                |
| T-Mobile USA Inc.                 | 1.500% | 2/15/26       | 20,346              | 19,513                |
| 1 TWDC Enterprises 18 Corp.       | 3.150% | 9/17/25       | 16,693              | 17,178                |
| TWDC Enterprises 18 Corp.         | 3.000% | 2/13/26       | 22,112              | 22,736                |
| 1 TWDC Enterprises 18 Corp.       | 1.850% | 7/30/26       | 16,332              | 16,042                |
| Verizon Communications Inc.       | 3.376% | 2/15/25       | 29,519              | 30,542                |
| Verizon Communications Inc.       | 0.850% | 11/20/25      | 49,980              | 47,501                |
| Verizon Communications Inc.       | 1.450% | 3/20/26       | 62,114              | 60,033                |
| Verizon Communications Inc.       | 2.625% | 8/15/26       | 51,928              | 52,209                |
| Vodafone Group plc                | 3.750% | 1/16/24       | 26,581              | 27,516                |
| Vodafone Group plc                | 4.125% | 5/30/25       | 38,905              | 40,911                |
| Walt Disney Co.                   | 1.750% | 8/30/24       | 27,454              | 27,338                |
| Walt Disney Co.                   | 3.700% | 9/15/24       | 8,781               | 9,114                 |
| Walt Disney Co.                   | 3.350% | 3/24/25       | 33,690              | 34,881                |
| Walt Disney Co.                   | 3.700% | 10/15/25      | 15,992              | 16,714                |
| Walt Disney Co.                   | 1.750% | 1/13/26       | 37,984              | 37,282                |
| Walt Disney Co.                   | 3.375% | 11/15/26      | 10,233              | 10,673                |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Weibo Corp.                                    | 3.500% | 7/5/24        | 17,520              | 17,709                |
| WPP Finance 2010                               | 3.750% | 9/19/24       | 18,105              | 18,750                |
|  |        |               |                     | <b>2,102,613</b>      |
| <b>Consumer Discretionary (6.4%)</b>           |        |               |                     |                       |
| Alibaba Group Holding Ltd.                     | 2.800% | 6/6/23        | 12,668              | 12,802                |
| Alibaba Group Holding Ltd.                     | 3.600% | 11/28/24      | 45,073              | 46,334                |
| Amazon.com Inc.                                | 0.250% | 5/12/23       | 27,066              | 26,725                |
| Amazon.com Inc.                                | 0.400% | 6/3/23        | 17,355              | 17,171                |
| Amazon.com Inc.                                | 0.450% | 5/12/24       | 54,651              | 53,282                |
| Amazon.com Inc.                                | 2.800% | 8/22/24       | 44,385              | 45,397                |
| Amazon.com Inc.                                | 3.800% | 12/5/24       | 21,018              | 22,026                |
| Amazon.com Inc.                                | 0.800% | 6/3/25        | 28,551              | 27,547                |
| Amazon.com Inc.                                | 5.200% | 12/3/25       | 12,976              | 14,304                |
| Amazon.com Inc.                                | 1.000% | 5/12/26       | 60,175              | 57,919                |
| Amazon.com Inc.                                | 3.150% | 8/22/27       | 8,000               | 8,366                 |
| <sup>1</sup> American Honda Finance Corp.      | 2.050% | 1/10/23       | 9,685               | 9,734                 |
| <sup>1</sup> American Honda Finance Corp.      | 1.950% | 5/10/23       | 26,265              | 26,394                |
| <sup>1</sup> American Honda Finance Corp.      | 0.875% | 7/7/23        | 50,806              | 50,342                |
| <sup>1</sup> American Honda Finance Corp.      | 3.450% | 7/14/23       | 6,796               | 6,953                 |
| <sup>1</sup> American Honda Finance Corp.      | 0.650% | 9/8/23        | 17,684              | 17,414                |
| <sup>1</sup> American Honda Finance Corp.      | 3.625% | 10/10/23      | 18,158              | 18,692                |
| <sup>1</sup> American Honda Finance Corp.      | 3.550% | 1/12/24       | 18,381              | 18,960                |
| <sup>1</sup> American Honda Finance Corp.      | 2.900% | 2/16/24       | 13,708              | 13,964                |
| <sup>1</sup> American Honda Finance Corp.      | 2.400% | 6/27/24       | 15,176              | 15,325                |
| <sup>1</sup> American Honda Finance Corp.      | 0.550% | 7/12/24       | 23,741              | 22,938                |
| <sup>1</sup> American Honda Finance Corp.      | 2.150% | 9/10/24       | 21,353              | 21,380                |
| <sup>1</sup> American Honda Finance Corp.      | 1.200% | 7/8/25        | 14,477              | 13,995                |
| <sup>1</sup> American Honda Finance Corp.      | 1.000% | 9/10/25       | 13,699              | 13,121                |
| <sup>1</sup> American Honda Finance Corp.      | 2.300% | 9/9/26        | 14,965              | 14,961                |
| <sup>1</sup> American Honda Finance Corp.      | 2.350% | 1/8/27        | 23,545              | 23,504                |
| Aptiv plc                                      | 2.396% | 2/18/25       | 5,575               | 5,569                 |
| AutoNation Inc.                                | 3.500% | 11/15/24      | 12,089              | 12,424                |
| AutoNation Inc.                                | 4.500% | 10/1/25       | 12,897              | 13,610                |
| AutoZone Inc.                                  | 2.875% | 1/15/23       | 9,863               | 9,957                 |
| AutoZone Inc.                                  | 3.125% | 7/15/23       | 9,410               | 9,562                 |
| AutoZone Inc.                                  | 3.125% | 4/18/24       | 8,960               | 9,166                 |
| AutoZone Inc.                                  | 3.250% | 4/15/25       | 5,289               | 5,419                 |
| AutoZone Inc.                                  | 3.625% | 4/15/25       | 14,684              | 15,191                |
| AutoZone Inc.                                  | 3.125% | 4/21/26       | 9,152               | 9,365                 |
| Block Financial LLC                            | 5.250% | 10/1/25       | 8,291               | 8,943                 |
| BorgWarner Inc.                                | 3.375% | 3/15/25       | 10,845              | 11,182                |
| Brunswick Corp.                                | 0.850% | 8/18/24       | 7,795               | 7,538                 |
| <sup>2</sup> Daimler Finance North America LLC | 0.750% | 3/1/24        | 6,000               | 5,846                 |
| DR Horton Inc.                                 | 4.750% | 2/15/23       | 5,480               | 5,595                 |
| DR Horton Inc.                                 | 5.750% | 8/15/23       | 8,614               | 9,013                 |
| DR Horton Inc.                                 | 2.500% | 10/15/24      | 16,005              | 16,077                |
| DR Horton Inc.                                 | 2.600% | 10/15/25      | 16,333              | 16,351                |
| eBay Inc.                                      | 3.450% | 8/1/24        | 14,384              | 14,778                |
| eBay Inc.                                      | 1.900% | 3/11/25       | 21,427              | 21,176                |
| eBay Inc.                                      | 1.400% | 5/10/26       | 16,999              | 16,293                |
| Fortune Brands Home & Security Inc.            | 4.000% | 9/21/23       | 17,005              | 17,485                |
| Fortune Brands Home & Security Inc.            | 4.000% | 6/15/25       | 7,988               | 8,352                 |
| General Motors Co.                             | 4.875% | 10/2/23       | 39,208              | 40,925                |
| General Motors Co.                             | 5.400% | 10/2/23       | 18,909              | 19,882                |
| General Motors Co.                             | 4.000% | 4/1/25        | 11,677              | 12,120                |

Short-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| General Motors Co.                | 6.125% | 10/1/25       | 49,396              | 54,633                |
| General Motors Financial Co. Inc. | 3.700% | 5/9/23        | 37,894              | 38,580                |
| General Motors Financial Co. Inc. | 4.250% | 5/15/23       | 19,070              | 19,620                |
| General Motors Financial Co. Inc. | 4.150% | 6/19/23       | 31,539              | 32,342                |
| General Motors Financial Co. Inc. | 1.700% | 8/18/23       | 21,134              | 21,057                |
| General Motors Financial Co. Inc. | 5.100% | 1/17/24       | 37,342              | 39,186                |
| General Motors Financial Co. Inc. | 1.050% | 3/8/24        | 12,454              | 12,152                |
| General Motors Financial Co. Inc. | 3.950% | 4/13/24       | 17,935              | 18,471                |
| General Motors Financial Co. Inc. | 1.200% | 10/15/24      | 25,600              | 24,827                |
| General Motors Financial Co. Inc. | 3.500% | 11/7/24       | 21,106              | 21,618                |
| General Motors Financial Co. Inc. | 4.000% | 1/15/25       | 24,767              | 25,627                |
| General Motors Financial Co. Inc. | 2.900% | 2/26/25       | 38,262              | 38,496                |
| General Motors Financial Co. Inc. | 4.350% | 4/9/25        | 36,817              | 38,526                |
| General Motors Financial Co. Inc. | 2.750% | 6/20/25       | 25,065              | 25,053                |
| General Motors Financial Co. Inc. | 4.300% | 7/13/25       | 12,632              | 13,182                |
| General Motors Financial Co. Inc. | 1.250% | 1/8/26        | 12,109              | 11,429                |
| General Motors Financial Co. Inc. | 5.250% | 3/1/26        | 25,647              | 27,754                |
| General Motors Financial Co. Inc. | 1.500% | 6/10/26       | 13,681              | 12,955                |
| General Motors Financial Co. Inc. | 4.000% | 10/6/26       | 14,674              | 15,315                |
| General Motors Financial Co. Inc. | 4.350% | 1/17/27       | 36,555              | 38,519                |
| General Motors Financial Co. Inc. | 2.350% | 2/26/27       | 20,000              | 19,398                |
| Genuine Parts Co.                 | 1.750% | 2/1/25        | 3,000               | 2,949                 |
| <sup>2</sup> GXO Logistics Inc.   | 1.650% | 7/15/26       | 10,000              | 9,543                 |
| Harley-Davidson Inc.              | 3.500% | 7/28/25       | 10,949              | 11,139                |
| Hasbro Inc.                       | 3.000% | 11/19/24      | 13,547              | 13,734                |
| Hasbro Inc.                       | 3.550% | 11/19/26      | 16,765              | 17,320                |
| Home Depot Inc.                   | 2.625% | 6/1/22        | 1                   | 1                     |
| Home Depot Inc.                   | 2.700% | 4/1/23        | 28,778              | 29,097                |
| Home Depot Inc.                   | 3.750% | 2/15/24       | 33,853              | 35,052                |
| Home Depot Inc.                   | 3.350% | 9/15/25       | 20,374              | 21,178                |
| Home Depot Inc.                   | 3.000% | 4/1/26        | 29,171              | 30,225                |
| Home Depot Inc.                   | 1.250% | 9/15/26       | 12,802              | 12,813                |
| Hyatt Hotels Corp.                | 3.375% | 7/15/23       | 10,412              | 10,543                |
| Hyatt Hotels Corp.                | 1.300% | 10/1/23       | 4,960               | 4,883                 |
| Hyatt Hotels Corp.                | 1.800% | 10/1/24       | 3,950               | 3,885                 |
| Hyatt Hotels Corp.                | 5.375% | 4/23/25       | 9,050               | 9,783                 |
| Hyatt Hotels Corp.                | 4.850% | 3/15/26       | 10,523              | 11,168                |
| JD.com Inc.                       | 3.875% | 4/29/26       | 7,565               | 7,895                 |
| Kohl's Corp.                      | 4.250% | 7/17/25       | 2,573               | 2,673                 |
| Las Vegas Sands Corp.             | 3.200% | 8/8/24        | 36,391              | 35,926                |
| Las Vegas Sands Corp.             | 2.900% | 6/25/25       | 11,600              | 11,186                |
| Las Vegas Sands Corp.             | 3.500% | 8/18/26       | 23,891              | 23,227                |
| Leggett & Platt Inc.              | 3.800% | 11/15/24      | 6,876               | 7,078                 |
| Lennar Corp.                      | 4.875% | 12/15/23      | 13,538              | 14,114                |
| Lennar Corp.                      | 4.500% | 4/30/24       | 16,292              | 16,952                |
| Lennar Corp.                      | 5.875% | 11/15/24      | 8,375               | 8,993                 |
| Lennar Corp.                      | 4.750% | 5/30/25       | 17,144              | 18,164                |
| Lennar Corp.                      | 5.250% | 6/1/26        | 5,185               | 5,638                 |
| Lowe's Cos. Inc.                  | 3.875% | 9/15/23       | 11,683              | 12,010                |
| Lowe's Cos. Inc.                  | 3.125% | 9/15/24       | 2,930               | 2,999                 |
| Lowe's Cos. Inc.                  | 4.000% | 4/15/25       | 20,994              | 22,074                |
| Lowe's Cos. Inc.                  | 3.375% | 9/15/25       | 16,247              | 16,847                |
| Lowe's Cos. Inc.                  | 2.500% | 4/15/26       | 41,495              | 41,931                |
| Magna International Inc.          | 3.625% | 6/15/24       | 11,447              | 11,766                |
| Magna International Inc.          | 4.150% | 10/1/25       | 14,496              | 15,330                |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Marriott International Inc. | 4.150% | 12/1/23       | 6,537               | 6,748                 |
| Marriott International Inc.              | 3.600% | 4/15/24       | 13,780              | 14,166                |
| Marriott International Inc.              | 3.750% | 3/15/25       | 11,765              | 12,131                |
| <sup>1</sup> Marriott International Inc. | 5.750% | 5/1/25        | 3,887               | 4,239                 |
| Marriott International Inc.              | 3.750% | 10/1/25       | 7,567               | 7,825                 |
| <sup>1</sup> Marriott International Inc. | 3.125% | 6/15/26       | 29,875              | 30,410                |
| <sup>1</sup> McDonald's Corp.            | 3.350% | 4/1/23        | 29,241              | 29,785                |
| <sup>1</sup> McDonald's Corp.            | 3.250% | 6/10/24       | 7,830               | 8,069                 |
| <sup>1</sup> McDonald's Corp.            | 3.375% | 5/26/25       | 20,069              | 20,799                |
| <sup>1</sup> McDonald's Corp.            | 3.300% | 7/1/25        | 20,264              | 20,908                |
| <sup>1</sup> McDonald's Corp.            | 1.450% | 9/1/25        | 9,795               | 9,560                 |
| <sup>1</sup> McDonald's Corp.            | 3.700% | 1/30/26       | 35,894              | 37,720                |
| Mohawk Industries Inc.                   | 3.850% | 2/1/23        | 12,769              | 12,948                |
| NIKE Inc.                                | 2.250% | 5/1/23        | 9,835               | 9,918                 |
| NIKE Inc.                                | 2.400% | 3/27/25       | 21,208              | 21,512                |
| NIKE Inc.                                | 2.375% | 11/1/26       | 18,800              | 19,029                |
| O'Reilly Automotive Inc.                 | 3.850% | 6/15/23       | 5,904               | 6,028                 |
| O'Reilly Automotive Inc.                 | 3.550% | 3/15/26       | 12,154              | 12,641                |
| Owens Corning                            | 4.200% | 12/1/24       | 7,421               | 7,747                 |
| Owens Corning                            | 3.400% | 8/15/26       | 10,766              | 11,080                |
| PulteGroup Inc.                          | 5.500% | 3/1/26        | 12,130              | 13,352                |
| PulteGroup Inc.                          | 5.000% | 1/15/27       | 2,790               | 3,043                 |
| PVH Corp.                                | 4.625% | 7/10/25       | 12,027              | 12,704                |
| Ralph Lauren Corp.                       | 3.750% | 9/15/25       | 8,979               | 9,397                 |
| Ross Stores Inc.                         | 4.600% | 4/15/25       | 16,850              | 17,950                |
| Ross Stores Inc.                         | 0.875% | 4/15/26       | 15,246              | 14,392                |
| Sands China Ltd.                         | 5.125% | 8/8/25        | 43,361              | 43,663                |
| Sands China Ltd.                         | 3.800% | 1/8/26        | 13,904              | 13,262                |
| Stanley Black & Decker Inc.              | 3.400% | 3/1/26        | 17,957              | 18,672                |
| <sup>1</sup> Stanley Black & Decker Inc. | 4.000% | 3/15/60       | 16,484              | 16,004                |
| Starbucks Corp.                          | 3.100% | 3/1/23        | 19,121              | 19,417                |
| Starbucks Corp.                          | 3.850% | 10/1/23       | 13,373              | 13,753                |
| Starbucks Corp.                          | 3.800% | 8/15/25       | 30,022              | 31,455                |
| Starbucks Corp.                          | 2.450% | 6/15/26       | 8,706               | 8,748                 |
| Stellantis NV                            | 5.250% | 4/15/23       | 24,575              | 25,408                |
| TJX Cos. Inc.                            | 2.500% | 5/15/23       | 16,182              | 16,341                |
| TJX Cos. Inc.                            | 2.250% | 9/15/26       | 17,585              | 17,615                |
| Toll Brothers Finance Corp.              | 4.875% | 11/15/25      | 8,475               | 8,987                 |
| Toyota Motor Corp.                       | 3.419% | 7/20/23       | 13,808              | 14,162                |
| Toyota Motor Corp.                       | 0.681% | 3/25/24       | 35,379              | 34,504                |
| Toyota Motor Corp.                       | 2.358% | 7/2/24        | 7,590               | 7,645                 |
| Toyota Motor Corp.                       | 1.339% | 3/25/26       | 24,048              | 23,215                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 2.625% | 1/10/23       | 18,417              | 18,641                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 2.900% | 3/30/23       | 27,906              | 28,354                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 0.400% | 4/6/23        | 10,996              | 10,873                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 0.500% | 8/14/23       | 25,902              | 25,521                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 1.350% | 8/25/23       | 44,259              | 44,124                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 3.450% | 9/20/23       | 13,117              | 13,481                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 2.250% | 10/18/23      | 15,153              | 15,298                |
| Toyota Motor Credit Corp.                | 3.350% | 1/8/24        | 11,186              | 11,503                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 0.450% | 1/11/24       | 24,437              | 23,859                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 2.900% | 4/17/24       | 14,906              | 15,209                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 0.500% | 6/18/24       | 12,306              | 11,921                |
| Toyota Motor Credit Corp.                | 0.625% | 9/13/24       | 17,159              | 16,573                |
| <sup>1</sup> Toyota Motor Credit Corp.   | 2.000% | 10/7/24       | 9,096               | 9,095                 |

## Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Toyota Motor Credit Corp. | 1.450% | 1/13/25       | 13,735              | 13,525                |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.800% | 2/13/25       | 53,171              | 52,786                |
| <sup>1</sup> Toyota Motor Credit Corp. | 3.000% | 4/1/25        | 28,019              | 28,704                |
| <sup>1</sup> Toyota Motor Credit Corp. | 3.400% | 4/14/25       | 14,963              | 15,484                |
| <sup>1</sup> Toyota Motor Credit Corp. | 0.800% | 10/16/25      | 11,616              | 11,045                |
| <sup>1</sup> Toyota Motor Credit Corp. | 0.800% | 1/9/26        | 17,015              | 16,149                |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.125% | 6/18/26       | 24,013              | 22,992                |
| <sup>1</sup> Toyota Motor Credit Corp. | 3.200% | 1/11/27       | 35,853              | 37,313                |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.900% | 1/13/27       | 8,930               | 8,773                 |
| VF Corp.                               | 2.400% | 4/23/25       | 18,066              | 18,124                |
| Walgreens Boots Alliance Inc.          | 0.950% | 11/17/23      | 1,350               | 1,331                 |
| Whirlpool Corp.                        | 4.000% | 3/1/24        | 6,100               | 6,337                 |
| Whirlpool Corp.                        | 3.700% | 5/1/25        | 5,437               | 5,668                 |
| <sup>1</sup> Yale University           | 0.873% | 4/15/25       | 11,346              | 10,995                |
|  |        |               |                     | <b>3,168,855</b>      |

### Consumer Staples (4.9%)

|                                      |        |          |        |        |
|--------------------------------------|--------|----------|--------|--------|
| Altria Group Inc.                    | 4.000% | 1/31/24  | 14,605 | 15,123 |
| Altria Group Inc.                    | 3.800% | 2/14/24  | 10,547 | 10,860 |
| Altria Group Inc.                    | 2.350% | 5/6/25   | 17,210 | 17,179 |
| Altria Group Inc.                    | 4.400% | 2/14/26  | 32,483 | 34,508 |
| Altria Group Inc.                    | 2.625% | 9/16/26  | 3,025  | 3,021  |
| <sup>1</sup> Anheuser-Busch Cos. LLC | 3.650% | 2/1/26   | 79,123 | 82,711 |
| Archer-Daniels-Midland Co.           | 2.500% | 8/11/26  | 21,706 | 21,952 |
| BAT Capital Corp.                    | 3.222% | 8/15/24  | 51,948 | 52,743 |
| BAT Capital Corp.                    | 2.789% | 9/6/24   | 18,641 | 18,759 |
| BAT Capital Corp.                    | 3.215% | 9/6/26   | 22,641 | 22,664 |
| BAT International Finance plc        | 1.668% | 3/25/26  | 37,193 | 35,385 |
| Brown-Forman Corp.                   | 3.500% | 4/15/25  | 3,651  | 3,796  |
| Bunge Ltd. Finance Corp.             | 4.350% | 3/15/24  | 11,155 | 11,691 |
| Bunge Ltd. Finance Corp.             | 1.630% | 8/17/25  | 12,676 | 12,305 |
| Bunge Ltd. Finance Corp.             | 3.250% | 8/15/26  | 18,890 | 19,348 |
| Campbell Soup Co.                    | 3.650% | 3/15/23  | 4,680  | 4,767  |
| Campbell Soup Co.                    | 3.950% | 3/15/25  | 20,067 | 20,937 |
| Campbell Soup Co.                    | 3.300% | 3/19/25  | 10,676 | 10,920 |
| Clorox Co.                           | 3.500% | 12/15/24 | 10,625 | 11,023 |
| Coca-Cola Co.                        | 1.750% | 9/6/24   | 32,581 | 32,593 |
| Coca-Cola Consolidated Inc.          | 3.800% | 11/25/25 | 7,662  | 8,045  |
| <sup>1</sup> Colgate-Palmolive Co.   | 2.100% | 5/1/23   | 7,307  | 7,357  |
| <sup>1</sup> Colgate-Palmolive Co.   | 3.250% | 3/15/24  | 9,731  | 10,032 |
| Conagra Brands Inc.                  | 0.500% | 8/11/23  | 10,530 | 10,329 |
| Conagra Brands Inc.                  | 4.300% | 5/1/24   | 23,926 | 24,837 |
| Conagra Brands Inc.                  | 4.600% | 11/1/25  | 28,264 | 30,085 |
| Constellation Brands Inc.            | 4.250% | 5/1/23   | 26,061 | 26,798 |
| Constellation Brands Inc.            | 4.750% | 11/15/24 | 7,140  | 7,591  |
| Constellation Brands Inc.            | 4.400% | 11/15/25 | 11,637 | 12,336 |
| Constellation Brands Inc.            | 4.750% | 12/1/25  | 9,361  | 10,126 |
| Constellation Brands Inc.            | 3.700% | 12/6/26  | 10,150 | 10,612 |
| Costco Wholesale Corp.               | 2.750% | 5/18/24  | 31,330 | 31,991 |
| Diageo Capital plc                   | 2.625% | 4/29/23  | 18,663 | 18,855 |
| Diageo Capital plc                   | 3.500% | 9/18/23  | 14,698 | 15,077 |
| Diageo Capital plc                   | 2.125% | 10/24/24 | 13,189 | 13,238 |
| Diageo Capital plc                   | 1.375% | 9/29/25  | 24,129 | 23,421 |
| Dollar General Corp.                 | 3.250% | 4/15/23  | 20,732 | 21,037 |
| Dollar General Corp.                 | 4.150% | 11/1/25  | 11,395 | 12,075 |
| Dollar Tree Inc.                     | 4.000% | 5/15/25  | 22,744 | 23,778 |

## Short-Term Corporate Bond Index Fund

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Estee Lauder Cos. Inc.               | 2.000% | 12/1/24       | 13,211              | 13,270                |
| Flowers Foods Inc.                   | 3.500% | 10/1/26       | 6,599               | 6,880                 |
| Fomento Economico Mexicano SAB de CV | 2.875% | 5/10/23       | 3,180               | 3,218                 |
| General Mills Inc.                   | 3.700% | 10/17/23      | 22,617              | 23,271                |
| General Mills Inc.                   | 3.650% | 2/15/24       | 12,257              | 12,625                |
| General Mills Inc.                   | 4.000% | 4/17/25       | 15,776              | 16,510                |
| General Mills Inc.                   | 3.200% | 2/10/27       | 16,819              | 17,312                |
| Hershey Co.                          | 2.625% | 5/1/23        | 635                 | 641                   |
| Hershey Co.                          | 3.375% | 5/15/23       | 10,470              | 10,697                |
| Hershey Co.                          | 2.050% | 11/15/24      | 724                 | 728                   |
| Hershey Co.                          | 0.900% | 6/1/25        | 8,520               | 8,201                 |
| Hershey Co.                          | 3.200% | 8/21/25       | 5,377               | 5,555                 |
| Hershey Co.                          | 2.300% | 8/15/26       | 15,805              | 15,925                |
| Hormel Foods Corp.                   | 0.650% | 6/3/24        | 14,738              | 14,353                |
| Ingredion Inc.                       | 3.200% | 10/1/26       | 11,224              | 11,527                |
| J M Smucker Co.                      | 3.500% | 3/15/25       | 26,731              | 27,659                |
| Kellogg Co.                          | 2.650% | 12/1/23       | 12,892              | 13,078                |
| Kellogg Co.                          | 3.250% | 4/1/26        | 15,732              | 16,150                |
| Keurig Dr Pepper Inc.                | 4.057% | 5/25/23       | 13,084              | 13,422                |
| Keurig Dr Pepper Inc.                | 3.130% | 12/15/23      | 26,286              | 26,820                |
| Keurig Dr Pepper Inc.                | 0.750% | 3/15/24       | 10,000              | 9,745                 |
| Keurig Dr Pepper Inc.                | 4.417% | 5/25/25       | 24,367              | 25,775                |
| Keurig Dr Pepper Inc.                | 3.400% | 11/15/25      | 10,543              | 10,869                |
| Keurig Dr Pepper Inc.                | 2.550% | 9/15/26       | 16,663              | 16,673                |
| Kimberly-Clark Corp.                 | 2.400% | 6/1/23        | 5,877               | 5,943                 |
| Kimberly-Clark Corp.                 | 3.050% | 8/15/25       | 6,120               | 6,312                 |
| Kimberly-Clark Corp.                 | 2.750% | 2/15/26       | 11,789              | 12,064                |
| Kroger Co.                           | 3.850% | 8/1/23        | 11,348              | 11,628                |
| Kroger Co.                           | 4.000% | 2/1/24        | 14,101              | 14,591                |
| Kroger Co.                           | 3.500% | 2/1/26        | 8,162               | 8,498                 |
| Kroger Co.                           | 2.650% | 10/15/26      | 16,190              | 16,341                |
| McCormick & Co. Inc.                 | 3.150% | 8/15/24       | 21,836              | 22,365                |
| McCormick & Co. Inc.                 | 0.900% | 2/15/26       | 11,246              | 10,604                |
| Mead Johnson Nutrition Co.           | 4.125% | 11/15/25      | 27,276              | 28,723                |
| Molson Coors Beverage Co.            | 3.000% | 7/15/26       | 52,739              | 53,684                |
| Mondelez International Inc.          | 1.500% | 5/4/25        | 23,792              | 23,174                |
| PepsiCo Inc.                         | 2.750% | 3/1/23        | 23,611              | 23,956                |
| PepsiCo Inc.                         | 0.750% | 5/1/23        | 28,090              | 27,891                |
| PepsiCo Inc.                         | 0.400% | 10/7/23       | 12,848              | 12,621                |
| PepsiCo Inc.                         | 3.600% | 3/1/24        | 6,909               | 7,141                 |
| PepsiCo Inc.                         | 2.250% | 3/19/25       | 49,767              | 50,272                |
| PepsiCo Inc.                         | 2.750% | 4/30/25       | 22,187              | 22,658                |
| PepsiCo Inc.                         | 3.500% | 7/17/25       | 16,308              | 17,039                |
| PepsiCo Inc.                         | 2.850% | 2/24/26       | 24,409              | 25,162                |
| PepsiCo Inc.                         | 2.375% | 10/6/26       | 15,306              | 15,522                |
| Philip Morris International Inc.     | 2.625% | 3/6/23        | 15,911              | 16,084                |
| Philip Morris International Inc.     | 1.125% | 5/1/23        | 22,369              | 22,300                |
| Philip Morris International Inc.     | 2.125% | 5/10/23       | 11,258              | 11,327                |
| Philip Morris International Inc.     | 3.600% | 11/15/23      | 10,042              | 10,360                |
| Philip Morris International Inc.     | 2.875% | 5/1/24        | 18,945              | 19,328                |
| Philip Morris International Inc.     | 3.250% | 11/10/24      | 11,561              | 11,936                |
| Philip Morris International Inc.     | 1.500% | 5/1/25        | 7,658               | 7,471                 |
| Philip Morris International Inc.     | 3.375% | 8/11/25       | 16,215              | 16,733                |
| Philip Morris International Inc.     | 2.750% | 2/25/26       | 23,433              | 23,764                |
| Philip Morris International Inc.     | 0.875% | 5/1/26        | 16,720              | 15,724                |

Short-Term Corporate Bond Index Fund

|                               | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------|--------|---------------|---------------------|-----------------------|
| Procter & Gamble Co.          | 3.100% | 8/15/23       | 34,505              | 35,324                |
| Procter & Gamble Co.          | 0.550% | 10/29/25      | 22,135              | 21,051                |
| Procter & Gamble Co.          | 2.700% | 2/2/26        | 8,773               | 9,038                 |
| Procter & Gamble Co.          | 2.450% | 11/3/26       | 27,607              | 28,107                |
| Procter & Gamble Co.          | 1.900% | 2/1/27        | 10,000              | 9,980                 |
| Reynolds American Inc.        | 4.850% | 9/15/23       | 8,351               | 8,688                 |
| Reynolds American Inc.        | 4.450% | 6/12/25       | 66,430              | 69,551                |
| Sysco Corp.                   | 3.750% | 10/1/25       | 18,064              | 18,841                |
| Sysco Corp.                   | 3.300% | 7/15/26       | 21,668              | 22,321                |
| Target Corp.                  | 3.500% | 7/1/24        | 15,785              | 16,431                |
| Target Corp.                  | 2.250% | 4/15/25       | 36,160              | 36,404                |
| Target Corp.                  | 2.500% | 4/15/26       | 23,480              | 24,020                |
| Target Corp.                  | 1.950% | 1/15/27       | 32,700              | 32,419                |
| Tyson Foods Inc.              | 3.900% | 9/28/23       | 3,948               | 4,060                 |
| Tyson Foods Inc.              | 3.950% | 8/15/24       | 17,831              | 18,520                |
| Tyson Foods Inc.              | 4.000% | 3/1/26        | 22,317              | 23,359                |
| Unilever Capital Corp.        | 3.125% | 3/22/23       | 9,744               | 9,909                 |
| Unilever Capital Corp.        | 0.375% | 9/14/23       | 16,605              | 16,289                |
| Unilever Capital Corp.        | 3.250% | 3/7/24        | 15,499              | 15,871                |
| Unilever Capital Corp.        | 2.600% | 5/5/24        | 16,986              | 17,190                |
| Unilever Capital Corp.        | 0.626% | 8/12/24       | 5,070               | 4,902                 |
| Unilever Capital Corp.        | 3.375% | 3/22/25       | 7,786               | 8,047                 |
| Unilever Capital Corp.        | 3.100% | 7/30/25       | 9,019               | 9,281                 |
| Unilever Capital Corp.        | 2.000% | 7/28/26       | 20,790              | 20,596                |
| Walgreens Boots Alliance Inc. | 3.800% | 11/18/24      | 21,425              | 22,205                |
| Walgreens Boots Alliance Inc. | 3.450% | 6/1/26        | 32,665              | 34,033                |
| Walmart Inc.                  | 2.550% | 4/11/23       | 30,636              | 30,991                |
| Walmart Inc.                  | 3.400% | 6/26/23       | 58,389              | 59,870                |
| Walmart Inc.                  | 3.300% | 4/22/24       | 35,894              | 37,038                |
| Walmart Inc.                  | 2.850% | 7/8/24        | 29,149              | 29,857                |
| Walmart Inc.                  | 2.650% | 12/15/24      | 14,838              | 15,186                |
| Walmart Inc.                  | 3.550% | 6/26/25       | 29,082              | 30,588                |
| Walmart Inc.                  | 3.050% | 7/8/26        | 24,071              | 25,082                |
| Walmart Inc.                  | 1.050% | 9/17/26       | 10,840              | 10,413                |
|                               |        |               |                     | <b>2,427,487</b>      |

Energy (6.5%)

|  |        |          |        |        |
|--|--------|----------|--------|--------|
| Baker Hughes Holdings LLC                    | 1.231% | 12/15/23 | 7,828  | 7,745  |
| Baker Hughes Holdings LLC                    | 2.061% | 12/15/26 | 9,780  | 9,551  |
| Boardwalk Pipelines LP                       | 4.950% | 12/15/24 | 10,476 | 11,067 |
| Boardwalk Pipelines LP                       | 5.950% | 6/1/26   | 14,981 | 16,678 |
| <sup>1</sup> BP Capital Markets America Inc. | 2.750% | 5/10/23  | 42,959 | 43,476 |
| BP Capital Markets America Inc.              | 3.790% | 2/6/24   | 20,619 | 21,280 |
| BP Capital Markets America Inc.              | 3.194% | 4/6/25   | 24,017 | 24,606 |
| BP Capital Markets America Inc.              | 3.796% | 9/21/25  | 16,806 | 17,621 |
| BP Capital Markets America Inc.              | 3.410% | 2/11/26  | 21,830 | 22,614 |
| <sup>1</sup> BP Capital Markets America Inc. | 3.119% | 5/4/26   | 15,782 | 16,214 |
| <sup>1</sup> BP Capital Markets America Inc. | 3.017% | 1/16/27  | 26,575 | 27,007 |
| BP Capital Markets plc                       | 2.750% | 5/10/23  | 2,701  | 2,734  |
| BP Capital Markets plc                       | 3.994% | 9/26/23  | 19,842 | 20,483 |
| BP Capital Markets plc                       | 3.814% | 2/10/24  | 45,064 | 46,613 |
| BP Capital Markets plc                       | 3.535% | 11/4/24  | 13,913 | 14,400 |
| BP Capital Markets plc                       | 3.506% | 3/17/25  | 18,887 | 19,578 |
| Canadian Natural Resources Ltd.              | 3.800% | 4/15/24  | 15,133 | 15,561 |
| Canadian Natural Resources Ltd.              | 3.900% | 2/1/25   | 13,505 | 14,041 |
| Canadian Natural Resources Ltd.              | 2.050% | 7/15/25  | 12,599 | 12,410 |



Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Cenovus Energy Inc.                       | 5.375% | 7/15/25       | 22,065              | 23,900                |
| Cheniere Corpus Christi Holdings LLC      | 7.000% | 6/30/24       | 20,269              | 21,945                |
| Cheniere Corpus Christi Holdings LLC      | 5.875% | 3/31/25       | 51,558              | 55,692                |
| Chevron Corp.                             | 1.141% | 5/11/23       | 38,510              | 38,369                |
| Chevron Corp.                             | 2.566% | 5/16/23       | 11,484              | 11,625                |
| Chevron Corp.                             | 3.191% | 6/24/23       | 36,898              | 37,610                |
| Chevron Corp.                             | 2.895% | 3/3/24        | 23,995              | 24,509                |
| Chevron Corp.                             | 1.554% | 5/11/25       | 53,813              | 53,029                |
| Chevron Corp.                             | 3.326% | 11/17/25      | 13,841              | 14,392                |
| Chevron Corp.                             | 2.954% | 5/16/26       | 48,476              | 50,093                |
| Chevron USA Inc.                          | 0.426% | 8/11/23       | 10,777              | 10,617                |
| Chevron USA Inc.                          | 3.900% | 11/15/24      | 14,535              | 15,242                |
| Chevron USA Inc.                          | 0.687% | 8/12/25       | 20,139              | 19,236                |
| Columbia Pipeline Group Inc.              | 4.500% | 6/1/25        | 22,573              | 23,960                |
| 3 ConocoPhillips Co.                      | 2.125% | 3/8/24        | 10,000              | 10,004                |
| ConocoPhillips Co.                        | 3.350% | 11/15/24      | 6,969               | 7,185                 |
| 3 ConocoPhillips Co.                      | 2.400% | 3/7/25        | 10,000              | 10,013                |
| ConocoPhillips Co.                        | 4.950% | 3/15/26       | 36,574              | 40,074                |
| Continental Resources Inc.                | 3.800% | 6/1/24        | 20,620              | 21,061                |
| 2 Coterra Energy Inc.                     | 4.375% | 6/1/24        | 15,894              | 16,510                |
| Devon Energy Corp.                        | 5.250% | 9/15/24       | 13,989              | 14,896                |
| Devon Energy Corp.                        | 5.850% | 12/15/25      | 10,711              | 11,947                |
| Diamondback Energy Inc.                   | 2.875% | 12/1/24       | 14,206              | 14,378                |
| Diamondback Energy Inc.                   | 4.750% | 5/31/25       | 17,231              | 18,412                |
| Diamondback Energy Inc.                   | 3.250% | 12/1/26       | 19,395              | 19,822                |
| 2 Eastern Gas Transmission & Storage Inc. | 3.600% | 12/15/24      | 3,906               | 4,029                 |
| Enbridge Energy Partners LP               | 5.875% | 10/15/25      | 7,982               | 8,835                 |
| Enbridge Inc.                             | 4.000% | 10/1/23       | 24,251              | 24,922                |
| Enbridge Inc.                             | 0.550% | 10/4/23       | 5,008               | 4,905                 |
| Enbridge Inc.                             | 2.150% | 2/16/24       | 3,900               | 3,908                 |
| Enbridge Inc.                             | 3.500% | 6/10/24       | 11,878              | 12,172                |
| Enbridge Inc.                             | 2.500% | 1/15/25       | 21,253              | 21,293                |
| Enbridge Inc.                             | 2.500% | 2/14/25       | 5,835               | 5,856                 |
| Enbridge Inc.                             | 1.600% | 10/4/26       | 5,403               | 5,160                 |
| Enbridge Inc.                             | 4.250% | 12/1/26       | 22,483              | 23,971                |
| 1 Energy Transfer LP                      | 4.250% | 3/15/23       | 21,105              | 21,516                |
| 1 Energy Transfer LP                      | 4.200% | 9/15/23       | 17,309              | 17,815                |
| Energy Transfer LP                        | 4.500% | 11/1/23       | 17,273              | 17,805                |
| 1 Energy Transfer LP                      | 5.875% | 1/15/24       | 30,094              | 31,781                |
| Energy Transfer LP                        | 4.900% | 2/1/24        | 5,148               | 5,357                 |
| Energy Transfer LP                        | 4.250% | 4/1/24        | 16,080              | 16,619                |
| Energy Transfer LP                        | 4.500% | 4/15/24       | 14,533              | 15,137                |
| Energy Transfer LP                        | 3.900% | 5/15/24       | 11,278              | 11,583                |
| Energy Transfer LP                        | 4.050% | 3/15/25       | 14,659              | 15,181                |
| Energy Transfer LP                        | 2.900% | 5/15/25       | 23,828              | 23,965                |
| Energy Transfer LP                        | 5.950% | 12/1/25       | 11,403              | 12,530                |
| Energy Transfer LP                        | 4.750% | 1/15/26       | 21,844              | 23,205                |
| Energy Transfer LP                        | 3.900% | 7/15/26       | 13,805              | 14,271                |
| Enterprise Products Operating LLC         | 3.350% | 3/15/23       | 25,933              | 26,284                |
| Enterprise Products Operating LLC         | 3.900% | 2/15/24       | 10,742              | 11,108                |
| Enterprise Products Operating LLC         | 3.750% | 2/15/25       | 30,384              | 31,606                |
| Enterprise Products Operating LLC         | 3.700% | 2/15/26       | 20,443              | 21,334                |
| Enterprise Products Operating LLC         | 3.950% | 2/15/27       | 13,010              | 13,736                |
| EOG Resources Inc.                        | 2.625% | 3/15/23       | 17,067              | 17,204                |
| EOG Resources Inc.                        | 3.150% | 4/1/25        | 9,667               | 9,931                 |

## Short-Term Corporate Bond Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| EOG Resources Inc.               | 4.150% | 1/15/26       | 21,418              | 22,901                |
| Exxon Mobil Corp.                | 2.726% | 3/1/23        | 36,343              | 36,774                |
| Exxon Mobil Corp.                | 1.571% | 4/15/23       | 60,468              | 60,615                |
| Exxon Mobil Corp.                | 3.176% | 3/15/24       | 11,623              | 11,944                |
| Exxon Mobil Corp.                | 2.019% | 8/16/24       | 24,786              | 24,909                |
| Exxon Mobil Corp.                | 2.709% | 3/6/25        | 27,775              | 28,290                |
| Exxon Mobil Corp.                | 2.992% | 3/19/25       | 82,467              | 84,711                |
| Exxon Mobil Corp.                | 3.043% | 3/1/26        | 52,978              | 54,834                |
| Exxon Mobil Corp.                | 2.275% | 8/16/26       | 28,997              | 29,142                |
| Halliburton Co.                  | 3.500% | 8/1/23        | 15,402              | 15,714                |
| Halliburton Co.                  | 3.800% | 11/15/25      | 7,518               | 7,875                 |
| Hess Corp.                       | 3.500% | 7/15/24       | 6,346               | 6,499                 |
| HollyFrontier Corp.              | 2.625% | 10/1/23       | 5,247               | 5,277                 |
| HollyFrontier Corp.              | 5.875% | 4/1/26        | 24,997              | 27,148                |
| Kinder Morgan Energy Partners LP | 3.500% | 9/1/23        | 18,124              | 18,476                |
| Kinder Morgan Energy Partners LP | 4.150% | 2/1/24        | 12,327              | 12,723                |
| Kinder Morgan Energy Partners LP | 4.300% | 5/1/24        | 15,761              | 16,352                |
| Kinder Morgan Energy Partners LP | 4.250% | 9/1/24        | 7,662               | 7,972                 |
| Kinder Morgan Inc.               | 4.300% | 6/1/25        | 33,375              | 34,988                |
| Kinder Morgan Inc.               | 1.750% | 11/15/26      | 10,538              | 10,097                |
| Magellan Midstream Partners LP   | 5.000% | 3/1/26        | 13,802              | 15,008                |
| Marathon Petroleum Corp.         | 3.625% | 9/15/24       | 6,134               | 6,304                 |
| Marathon Petroleum Corp.         | 4.700% | 5/1/25        | 38,838              | 41,276                |
| Marathon Petroleum Corp.         | 5.125% | 12/15/26      | 23,207              | 25,537                |
| MPLX LP                          | 3.375% | 3/15/23       | 15,200              | 15,437                |
| MPLX LP                          | 4.500% | 7/15/23       | 17,765              | 18,257                |
| MPLX LP                          | 4.875% | 12/1/24       | 27,232              | 28,857                |
| MPLX LP                          | 4.000% | 2/15/25       | 11,100              | 11,544                |
| MPLX LP                          | 4.875% | 6/1/25        | 27,789              | 29,594                |
| MPLX LP                          | 1.750% | 3/1/26        | 34,771              | 33,417                |
| ONEOK Inc.                       | 7.500% | 9/1/23        | 7,200               | 7,686                 |
| ONEOK Inc.                       | 2.750% | 9/1/24        | 7,679               | 7,720                 |
| ONEOK Inc.                       | 2.200% | 9/15/25       | 9,373               | 9,250                 |
| ONEOK Inc.                       | 5.850% | 1/15/26       | 12,937              | 14,401                |
| ONEOK Partners LP                | 5.000% | 9/15/23       | 9,092               | 9,426                 |
| ONEOK Partners LP                | 4.900% | 3/15/25       | 16,218              | 17,195                |
| Ovintiv Exploration Inc.         | 5.625% | 7/1/24        | 20,290              | 21,704                |
| Ovintiv Exploration Inc.         | 5.375% | 1/1/26        | 15,055              | 16,274                |
| Phillips 66                      | 3.700% | 4/6/23        | 8,234               | 8,415                 |
| Phillips 66                      | 0.900% | 2/15/24       | 7,474               | 7,346                 |
| Phillips 66                      | 3.850% | 4/9/25        | 25,187              | 26,211                |
| Phillips 66                      | 1.300% | 2/15/26       | 14,376              | 13,718                |
| Phillips 66 Partners LP          | 2.450% | 12/15/24      | 7,451               | 7,486                 |
| Phillips 66 Partners LP          | 3.605% | 2/15/25       | 10,972              | 11,316                |
| Phillips 66 Partners LP          | 3.550% | 10/1/26       | 10,212              | 10,520                |
| Pioneer Natural Resources Co.    | 0.550% | 5/15/23       | 8,931               | 8,817                 |
| Pioneer Natural Resources Co.    | 1.125% | 1/15/26       | 15,533              | 14,781                |
| Plains All American Pipeline LP  | 3.850% | 10/15/23      | 16,035              | 16,405                |
| Plains All American Pipeline LP  | 3.600% | 11/1/24       | 10,228              | 10,472                |
| Plains All American Pipeline LP  | 4.650% | 10/15/25      | 30,548              | 32,375                |
| Plains All American Pipeline LP  | 4.500% | 12/15/26      | 18,096              | 19,296                |
| Sabine Pass Liquefaction LLC     | 5.625% | 4/15/23       | 28,435              | 29,372                |
| Sabine Pass Liquefaction LLC     | 5.750% | 5/15/24       | 48,965              | 52,099                |
| Sabine Pass Liquefaction LLC     | 5.625% | 3/1/25        | 54,382              | 58,713                |
| Sabine Pass Liquefaction LLC     | 5.875% | 6/30/26       | 17,706              | 19,685                |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Schlumberger Finance Canada Ltd.       | 1.400% | 9/17/25       | 10,855              | 10,539                |
| Schlumberger Investment SA             | 3.650% | 12/1/23       | 34,369              | 35,305                |
| Shell International Finance BV         | 0.375% | 9/15/23       | 20,341              | 19,990                |
| Shell International Finance BV         | 3.500% | 11/13/23      | 20,595              | 21,217                |
| Shell International Finance BV         | 2.000% | 11/7/24       | 26,446              | 26,529                |
| Shell International Finance BV         | 3.250% | 5/11/25       | 63,558              | 65,896                |
| Shell International Finance BV         | 2.875% | 5/10/26       | 37,761              | 38,926                |
| Shell International Finance BV         | 2.500% | 9/12/26       | 23,193              | 23,464                |
| Spectra Energy Partners LP             | 4.750% | 3/15/24       | 25,994              | 27,188                |
| Spectra Energy Partners LP             | 3.500% | 3/15/25       | 6,708               | 6,894                 |
| Spectra Energy Partners LP             | 3.375% | 10/15/26      | 17,864              | 18,391                |
| Suncor Energy Inc.                     | 2.800% | 5/15/23       | 15,781              | 15,957                |
| Suncor Energy Inc.                     | 3.100% | 5/15/25       | 14,770              | 15,077                |
| Targa Resources Partners LP            | 5.875% | 4/15/26       | 10,500              | 10,832                |
| TC PipeLines LP                        | 4.375% | 3/13/25       | 6,897               | 7,249                 |
| TotalEnergies Capital Canada Ltd.      | 2.750% | 7/15/23       | 28,847              | 29,254                |
| TotalEnergies Capital International SA | 3.700% | 1/15/24       | 26,258              | 27,170                |
| TotalEnergies Capital International SA | 3.750% | 4/10/24       | 13,581              | 13,964                |
| TotalEnergies Capital International SA | 2.434% | 1/10/25       | 23,462              | 23,657                |
| TransCanada PipeLines Ltd.             | 3.750% | 10/16/23      | 13,240              | 13,583                |
| TransCanada PipeLines Ltd.             | 1.000% | 10/12/24      | 22,500              | 21,803                |
| TransCanada PipeLines Ltd.             | 4.875% | 1/15/26       | 19,095              | 20,661                |
| Transcontinental Gas Pipe Line Co. LLC | 7.850% | 2/1/26        | 22,606              | 26,724                |
| Valero Energy Corp.                    | 3.650% | 3/15/25       | 50                  | 52                    |
| Valero Energy Corp.                    | 2.850% | 4/15/25       | 6,145               | 6,214                 |
| Williams Cos. Inc.                     | 4.500% | 11/15/23      | 11,775              | 12,209                |
| Williams Cos. Inc.                     | 4.300% | 3/4/24        | 24,049              | 24,935                |
| Williams Cos. Inc.                     | 4.550% | 6/24/24       | 22,925              | 24,035                |
| Williams Cos. Inc.                     | 3.900% | 1/15/25       | 9,106               | 9,453                 |
| Williams Cos. Inc.                     | 4.000% | 9/15/25       | 21,236              | 22,155                |

3,233,697

Financials (42.4%)

|   |        |          |         |        |
|---|--------|----------|---------|--------|
| AerCap Ireland Capital DAC              | 4.125% | 7/3/23   | 21,900  | 22,389 |
| AerCap Ireland Capital DAC              | 4.500% | 9/15/23  | 33,679  | 34,743 |
| AerCap Ireland Capital DAC              | 1.150% | 10/29/23 | 29,450  | 28,787 |
| AerCap Ireland Capital DAC              | 4.875% | 1/16/24  | 27,692  | 28,800 |
| AerCap Ireland Capital DAC              | 3.150% | 2/15/24  | 18,863  | 19,055 |
| AerCap Ireland Capital DAC              | 2.875% | 8/14/24  | 18,625  | 18,682 |
| AerCap Ireland Capital DAC              | 1.650% | 10/29/24 | 70,100  | 68,055 |
| <sup>1</sup> AerCap Ireland Capital DAC | 1.750% | 10/29/24 | 22,380  | 21,745 |
| AerCap Ireland Capital DAC              | 3.500% | 1/15/25  | 17,727  | 18,010 |
| AerCap Ireland Capital DAC              | 6.500% | 7/15/25  | 36,256  | 39,967 |
| AerCap Ireland Capital DAC              | 4.450% | 10/1/25  | 16,470  | 17,142 |
| AerCap Ireland Capital DAC              | 1.750% | 1/30/26  | 12,740  | 12,086 |
| AerCap Ireland Capital DAC              | 2.450% | 10/29/26 | 101,080 | 97,408 |
| Affiliated Managers Group Inc.          | 4.250% | 2/15/24  | 5,726   | 5,966  |
| Affiliated Managers Group Inc.          | 3.500% | 8/1/25   | 14,577  | 15,089 |
| Aflac Inc.                              | 3.625% | 11/15/24 | 29,173  | 30,447 |
| Aflac Inc.                              | 3.250% | 3/17/25  | 11,754  | 12,160 |
| Aflac Inc.                              | 1.125% | 3/15/26  | 16,956  | 16,201 |
| Air Lease Corp.                         | 3.875% | 7/3/23   | 15,060  | 15,371 |
| Air Lease Corp.                         | 3.000% | 9/15/23  | 13,495  | 13,641 |
| <sup>1</sup> Air Lease Corp.            | 4.250% | 2/1/24   | 24,591  | 25,402 |
| <sup>1</sup> Air Lease Corp.            | 0.700% | 2/15/24  | 14,612  | 14,127 |
| Air Lease Corp.                         | 0.800% | 8/18/24  | 17,848  | 17,136 |

Short-Term Corporate Bond Index Fund

|   | Coupon                                     | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|--|---------------|---------------------|-----------------------|--------|
|   | Air Lease Corp.                            | 4.250%        | 9/15/24             | 13,193                | 13,666 |
| 1 | Air Lease Corp.                            | 2.300%        | 2/1/25              | 18,271                | 18,069 |
|   | Air Lease Corp.                            | 3.250%        | 3/1/25              | 12,825                | 12,942 |
|   | Air Lease Corp.                            | 3.375%        | 7/1/25              | 19,317                | 19,544 |
| 1 | Air Lease Corp.                            | 2.875%        | 1/15/26             | 29,311                | 29,237 |
| 1 | Air Lease Corp.                            | 3.750%        | 6/1/26              | 13,917                | 14,295 |
|   | Air Lease Corp.                            | 1.875%        | 8/15/26             | 28,693                | 27,279 |
|   | Air Lease Corp.                            | 2.200%        | 1/15/27             | 21,551                | 20,685 |
|   | Aircastle Ltd.                             | 5.000%        | 4/1/23              | 10,837                | 11,155 |
|   | Aircastle Ltd.                             | 4.400%        | 9/25/23             | 15,050                | 15,428 |
|   | Aircastle Ltd.                             | 4.125%        | 5/1/24              | 10,788                | 11,040 |
|   | Aircastle Ltd.                             | 4.250%        | 6/15/26             | 15,586                | 16,043 |
|   | Allied World Assurance Co. Holdings Ltd.   | 4.350%        | 10/29/25            | 9,739                 | 10,195 |
|   | Allstate Corp.                             | 3.150%        | 6/15/23             | 8,031                 | 8,178  |
|   | Allstate Corp.                             | 0.750%        | 12/15/25            | 9,042                 | 8,507  |
|   | Allstate Corp.                             | 3.280%        | 12/15/26            | 6,162                 | 6,423  |
| 1 | Allstate Corp.                             | 5.750%        | 8/15/53             | 15,647                | 15,739 |
|   | Ally Financial Inc.                        | 3.050%        | 6/5/23              | 4,118                 | 4,166  |
|   | Ally Financial Inc.                        | 1.450%        | 10/2/23             | 32,304                | 31,919 |
|   | Ally Financial Inc.                        | 3.875%        | 5/21/24             | 12,397                | 12,791 |
|   | Ally Financial Inc.                        | 5.125%        | 9/30/24             | 30,167                | 32,000 |
|   | Ally Financial Inc.                        | 4.625%        | 3/30/25             | 21,298                | 22,426 |
|   | Ally Financial Inc.                        | 5.800%        | 5/1/25              | 17,269                | 18,695 |
|   | American Express Co.                       | 3.700%        | 8/3/23              | 30,074                | 30,881 |
|   | American Express Co.                       | 0.750%        | 11/3/23             | 17,930                | 17,655 |
|   | American Express Co.                       | 3.400%        | 2/22/24             | 32,064                | 32,965 |
|   | American Express Co.                       | 2.500%        | 7/30/24             | 28,195                | 28,531 |
|   | American Express Co.                       | 3.000%        | 10/30/24            | 35,253                | 36,053 |
|   | American Express Co.                       | 3.625%        | 12/5/24             | 11,254                | 11,650 |
|   | American Express Co.                       | 4.200%        | 11/6/25             | 12,896                | 13,719 |
|   | American Express Co.                       | 3.125%        | 5/20/26             | 25,235                | 25,922 |
|   | American Express Co.                       | 1.650%        | 11/4/26             | 24,050                | 23,279 |
|   | American Financial Group Inc.              | 3.500%        | 8/15/26             | 5,549                 | 5,784  |
|   | American International Group Inc.          | 4.125%        | 2/15/24             | 28,451                | 29,642 |
|   | American International Group Inc.          | 2.500%        | 6/30/25             | 40,700                | 40,884 |
|   | American International Group Inc.          | 3.750%        | 7/10/25             | 19,695                | 20,501 |
|   | American International Group Inc.          | 3.900%        | 4/1/26              | 30,323                | 31,876 |
|   | Ameriprise Financial Inc.                  | 4.000%        | 10/15/23            | 20,230                | 20,908 |
|   | Ameriprise Financial Inc.                  | 3.700%        | 10/15/24            | 11,653                | 12,139 |
|   | Ameriprise Financial Inc.                  | 3.000%        | 4/2/25              | 17,286                | 17,597 |
|   | Ameriprise Financial Inc.                  | 2.875%        | 9/15/26             | 3,864                 | 3,957  |
| 1 | Aon Corp.                                  | 8.205%        | 1/1/27              | 10,581                | 12,696 |
|   | Aon plc                                    | 4.000%        | 11/27/23            | 6,287                 | 6,487  |
|   | Aon plc                                    | 3.500%        | 6/14/24             | 9,429                 | 9,679  |
|   | Aon plc                                    | 3.875%        | 12/15/25            | 24,432                | 25,515 |
|   | Arch Capital Finance LLC                   | 4.011%        | 12/15/26            | 11,409                | 12,145 |
|   | Ares Capital Corp.                         | 4.200%        | 6/10/24             | 14,382                | 14,829 |
|   | Ares Capital Corp.                         | 4.250%        | 3/1/25              | 20,040                | 20,496 |
|   | Ares Capital Corp.                         | 3.250%        | 7/15/25             | 21,477                | 21,373 |
|   | Ares Capital Corp.                         | 3.875%        | 1/15/26             | 29,230                | 29,612 |
|   | Ares Capital Corp.                         | 2.150%        | 7/15/26             | 23,478                | 22,166 |
|   | Aspen Insurance Holdings Ltd.              | 4.650%        | 11/15/23            | 4,904                 | 5,094  |
|   | Assurant Inc.                              | 4.200%        | 9/27/23             | 7,190                 | 7,429  |
|   | Assured Guaranty US Holdings Inc.          | 5.000%        | 7/1/24              | 7,084                 | 7,504  |
| 1 | Australia & New Zealand Banking Group Ltd. | 3.700%        | 11/16/25            | 15,707                | 16,574 |

Short-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Bain Capital Specialty Finance Inc. | 2.950% | 3/10/26       | 6,120               | 5,920                 |
| Bain Capital Specialty Finance Inc. | 2.550% | 10/13/26      | 6,847               | 6,414                 |
| Banco Bilbao Vizcaya Argentaria SA  | 0.875% | 9/18/23       | 26,950              | 26,555                |
| Banco Bilbao Vizcaya Argentaria SA  | 1.125% | 9/18/25       | 18,702              | 17,772                |
| Banco Santander SA                  | 3.848% | 4/12/23       | 30,131              | 30,785                |
| Banco Santander SA                  | 2.706% | 6/27/24       | 37,335              | 37,675                |
| Banco Santander SA                  | 0.701% | 6/30/24       | 15,075              | 14,811                |
| Banco Santander SA                  | 2.746% | 5/28/25       | 43,333              | 43,374                |
| Banco Santander SA                  | 5.179% | 11/19/25      | 33,948              | 36,259                |
| Banco Santander SA                  | 1.849% | 3/25/26       | 25,477              | 24,484                |
| Banco Santander SA                  | 1.722% | 9/14/27       | 22,400              | 21,121                |
| Bank of America Corp.               | 4.100% | 7/24/23       | 35,317              | 36,501                |
| <sup>1</sup> Bank of America Corp.  | 4.125% | 1/22/24       | 63,792              | 66,322                |
| <sup>1</sup> Bank of America Corp.  | 3.550% | 3/5/24        | 77,454              | 78,690                |
| <sup>1</sup> Bank of America Corp.  | 4.000% | 4/1/24        | 26,847              | 27,850                |
| <sup>1</sup> Bank of America Corp.  | 1.486% | 5/19/24       | 22,308              | 22,172                |
| <sup>1</sup> Bank of America Corp.  | 0.523% | 6/14/24       | 13,306              | 13,065                |
| <sup>1</sup> Bank of America Corp.  | 3.864% | 7/23/24       | 56,186              | 57,510                |
| <sup>1</sup> Bank of America Corp.  | 4.200% | 8/26/24       | 54,249              | 56,485                |
| <sup>1</sup> Bank of America Corp.  | 0.810% | 10/24/24      | 50,423              | 49,247                |
| <sup>1</sup> Bank of America Corp.  | 4.000% | 1/22/25       | 62,288              | 64,688                |
| Bank of America Corp.               | 1.843% | 2/4/25        | 10,000              | 9,902                 |
| <sup>1</sup> Bank of America Corp.  | 3.458% | 3/15/25       | 69,145              | 70,507                |
| <sup>1</sup> Bank of America Corp.  | 3.950% | 4/21/25       | 62,221              | 64,501                |
| Bank of America Corp.               | 0.976% | 4/22/25       | 57,916              | 56,228                |
| <sup>1</sup> Bank of America Corp.  | 3.875% | 8/1/25        | 18,449              | 19,335                |
| <sup>1</sup> Bank of America Corp.  | 0.981% | 9/25/25       | 51,389              | 49,450                |
| <sup>1</sup> Bank of America Corp.  | 3.093% | 10/1/25       | 59,222              | 60,056                |
| <sup>1</sup> Bank of America Corp.  | 2.456% | 10/22/25      | 48,639              | 48,527                |
| <sup>1</sup> Bank of America Corp.  | 1.530% | 12/6/25       | 21,605              | 20,992                |
| <sup>1</sup> Bank of America Corp.  | 3.366% | 1/23/26       | 52,221              | 53,247                |
| <sup>1</sup> Bank of America Corp.  | 2.015% | 2/13/26       | 43,079              | 42,367                |
| <sup>1</sup> Bank of America Corp.  | 4.450% | 3/3/26        | 53,205              | 56,568                |
| <sup>1</sup> Bank of America Corp.  | 3.500% | 4/19/26       | 86,762              | 89,977                |
| <sup>1</sup> Bank of America Corp.  | 1.319% | 6/19/26       | 76,611              | 73,246                |
| Bank of America Corp.               | 6.220% | 9/15/26       | 7,488               | 8,556                 |
| <sup>1</sup> Bank of America Corp.  | 4.250% | 10/22/26      | 46,730              | 49,580                |
| <sup>1</sup> Bank of America Corp.  | 1.197% | 10/24/26      | 69,394              | 65,644                |
| <sup>1</sup> Bank of America Corp.  | 1.658% | 3/11/27       | 68,740              | 65,758                |
| <sup>1</sup> Bank of America Corp.  | 3.559% | 4/23/27       | 36,246              | 37,213                |
| Bank of America Corp.               | 1.734% | 7/22/27       | 115,821             | 110,640               |
| <sup>1</sup> Bank of America Corp.  | 4.183% | 11/25/27      | 52,447              | 55,110                |
| <sup>1</sup> Bank of America Corp.  | 3.824% | 1/20/28       | 50,199              | 52,323                |
| Bank of America Corp.               | 2.551% | 2/4/28        | 10,000              | 9,842                 |
| <sup>1</sup> Bank of Montreal       | 2.050% | 11/1/22       | 14,147              | 14,238                |
| <sup>1</sup> Bank of Montreal       | 2.550% | 11/6/22       | 14,992              | 15,123                |
| <sup>1</sup> Bank of Montreal       | 0.400% | 9/15/23       | 33,619              | 32,918                |
| Bank of Montreal                    | 0.450% | 12/8/23       | 24,600              | 23,999                |
| <sup>1</sup> Bank of Montreal       | 3.300% | 2/5/24        | 52,507              | 53,804                |
| <sup>1</sup> Bank of Montreal       | 2.500% | 6/28/24       | 14,778              | 14,914                |
| <sup>1</sup> Bank of Montreal       | 1.500% | 1/10/25       | 21,350              | 20,903                |
| <sup>1</sup> Bank of Montreal       | 1.850% | 5/1/25        | 41,106              | 40,629                |
| <sup>1</sup> Bank of Montreal       | 1.250% | 9/15/26       | 20,112              | 19,073                |
| <sup>1</sup> Bank of Montreal       | 0.949% | 1/22/27       | 22,394              | 21,135                |
| <sup>1</sup> Bank of Montreal       | 4.338% | 10/5/28       | 5,985               | 6,166                 |

Short-Term Corporate Bond Index Fund

|              |                                | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------|--------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> | Bank of New York Mellon Corp.  | 1.850% | 1/27/23       | 15,611              | 15,720                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 2.950% | 1/29/23       | 17,944              | 18,170                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.500% | 4/28/23       | 18,657              | 19,075                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.450% | 8/11/23       | 21,572              | 22,136                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 2.200% | 8/16/23       | 31,036              | 31,280                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 0.350% | 12/7/23       | 26,520              | 25,951                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.650% | 2/4/24        | 16,548              | 17,081                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 0.500% | 4/26/24       | 11,699              | 11,381                |
|              | Bank of New York Mellon Corp.  | 3.400% | 5/15/24       | 11,351              | 11,715                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.250% | 9/11/24       | 9,884               | 10,182                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 2.100% | 10/24/24      | 18,425              | 18,493                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.000% | 2/24/25       | 17,769              | 18,237                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 1.600% | 4/24/25       | 26,324              | 25,916                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.950% | 11/18/25      | 10,418              | 11,052                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 0.750% | 1/28/26       | 5,811               | 5,512                 |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 2.800% | 5/4/26        | 22,417              | 22,919                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 2.450% | 8/17/26       | 16,820              | 17,025                |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 1.050% | 10/15/26      | 205                 | 195                   |
|              | Bank of New York Mellon Corp.  | 2.050% | 1/26/27       | 5,590               | 5,528                 |
| <sup>1</sup> | Bank of New York Mellon Corp.  | 3.442% | 2/7/28        | 34,155              | 35,702                |
|              | Bank of Nova Scotia            | 2.000% | 11/15/22      | 35,801              | 36,041                |
|              | Bank of Nova Scotia            | 1.625% | 5/1/23        | 31,432              | 31,436                |
|              | Bank of Nova Scotia            | 0.400% | 9/15/23       | 40,090              | 39,301                |
|              | Bank of Nova Scotia            | 0.550% | 9/15/23       | 17,877              | 17,528                |
|              | Bank of Nova Scotia            | 3.400% | 2/11/24       | 21,959              | 22,533                |
|              | Bank of Nova Scotia            | 0.700% | 4/15/24       | 9,869               | 9,575                 |
|              | Bank of Nova Scotia            | 0.650% | 7/31/24       | 17,791              | 17,162                |
|              | Bank of Nova Scotia            | 1.450% | 1/10/25       | 12,869              | 12,593                |
|              | Bank of Nova Scotia            | 2.200% | 2/3/25        | 22,484              | 22,411                |
|              | Bank of Nova Scotia            | 1.300% | 6/11/25       | 36,308              | 35,038                |
|              | Bank of Nova Scotia            | 4.500% | 12/16/25      | 15,589              | 16,570                |
|              | Bank of Nova Scotia            | 1.050% | 3/2/26        | 19,002              | 17,998                |
|              | Bank of Nova Scotia            | 1.350% | 6/24/26       | 23,135              | 22,079                |
|              | Bank of Nova Scotia            | 2.700% | 8/3/26        | 29,991              | 30,284                |
|              | Bank of Nova Scotia            | 1.300% | 9/15/26       | 21,400              | 20,347                |
| <sup>1</sup> | Bank of Nova Scotia            | 4.650% | 4/12/70       | 3,800               | 3,631                 |
|              | BankUnited Inc.                | 4.875% | 11/17/25      | 7,821               | 8,380                 |
| <sup>1</sup> | Barclays Bank plc              | 3.750% | 5/15/24       | 6,793               | 7,035                 |
| <sup>1</sup> | Barclays plc                   | 4.338% | 5/16/24       | 48,522              | 49,869                |
|              | Barclays plc                   | 4.375% | 9/11/24       | 22,099              | 22,913                |
|              | Barclays plc                   | 1.007% | 12/10/24      | 25,026              | 24,406                |
|              | Barclays plc                   | 3.650% | 3/16/25       | 50,994              | 52,339                |
| <sup>1</sup> | Barclays plc                   | 3.932% | 5/7/25        | 49,588              | 50,941                |
|              | Barclays plc                   | 4.375% | 1/12/26       | 65,716              | 69,387                |
| <sup>1</sup> | Barclays plc                   | 2.852% | 5/7/26        | 61,280              | 61,205                |
|              | Barclays plc                   | 5.200% | 5/12/26       | 18,361              | 19,781                |
|              | Barclays plc                   | 2.279% | 11/24/27      | 24,204              | 23,345                |
|              | Berkshire Hathaway Inc.        | 2.750% | 3/15/23       | 49,671              | 50,290                |
|              | Berkshire Hathaway Inc.        | 3.125% | 3/15/26       | 58,802              | 61,059                |
|              | BGC Partners Inc.              | 5.375% | 7/24/23       | 9,885               | 10,245                |
|              | BGC Partners Inc.              | 3.750% | 10/1/24       | 6,982               | 7,113                 |
|              | BlackRock Inc.                 | 3.500% | 3/18/24       | 20,581              | 21,312                |
| <sup>2</sup> | Blackstone Private Credit Fund | 2.350% | 11/22/24      | 21,455              | 20,769                |
| <sup>2</sup> | Blackstone Private Credit Fund | 2.700% | 1/15/25       | 9,560               | 9,309                 |
| <sup>2</sup> | Blackstone Private Credit Fund | 2.625% | 12/15/26      | 28,501              | 26,471                |

## Short-Term Corporate Bond Index Fund

|   | Coupon                                | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|---------------------------------------|---------------|---------------------|-----------------------|--------|
|   | Blackstone Secured Lending Fund       | 3.650%        | 7/14/23             | 5,587                 | 5,672  |
|   | Blackstone Secured Lending Fund       | 3.625%        | 1/15/26             | 16,744                | 16,744 |
|   | Blackstone Secured Lending Fund       | 2.750%        | 9/16/26             | 20,433                | 19,608 |
| 2 | Blackstone Secured Lending Fund       | 2.125%        | 2/15/27             | 17,652                | 16,367 |
| 1 | BNP Paribas SA                        | 3.250%        | 3/3/23              | 12,742                | 12,944 |
| 1 | BNP Paribas SA                        | 4.250%        | 10/15/24            | 23,209                | 24,233 |
| 2 | BNP Paribas SA                        | 2.819%        | 11/19/25            | 1,800                 | 1,801  |
|   | BPCE SA                               | 4.000%        | 4/15/24             | 34,588                | 35,842 |
| 1 | BPCE SA                               | 3.375%        | 12/2/26             | 11,021                | 11,360 |
|   | Brookfield Asset Management Inc.      | 4.000%        | 1/15/25             | 11,020                | 11,447 |
|   | Brookfield Finance Inc.               | 4.000%        | 4/1/24              | 17,295                | 17,885 |
|   | Brookfield Finance Inc.               | 4.250%        | 6/2/26              | 9,922                 | 10,585 |
|   | Brown & Brown Inc.                    | 4.200%        | 9/15/24             | 8,089                 | 8,427  |
|   | Business Development Corp. of America | 3.250%        | 3/30/26             | 7,763                 | 7,441  |
| 1 | Cadence Bank                          | 4.125%        | 11/20/29            | 1,275                 | 1,294  |
|   | Canadian Imperial Bank of Commerce    | 0.450%        | 6/22/23             | 18,014                | 17,712 |
|   | Canadian Imperial Bank of Commerce    | 0.950%        | 6/23/23             | 28,536                | 28,238 |
| 1 | Canadian Imperial Bank of Commerce    | 3.500%        | 9/13/23             | 32,378                | 33,280 |
|   | Canadian Imperial Bank of Commerce    | 0.500%        | 12/14/23            | 22,161                | 21,590 |
|   | Canadian Imperial Bank of Commerce    | 3.100%        | 4/2/24              | 16,377                | 16,703 |
|   | Canadian Imperial Bank of Commerce    | 1.000%        | 10/18/24            | 12,662                | 12,266 |
|   | Canadian Imperial Bank of Commerce    | 2.250%        | 1/28/25             | 16,852                | 16,831 |
|   | Canadian Imperial Bank of Commerce    | 0.950%        | 10/23/25            | 8,904                 | 8,465  |
|   | Canadian Imperial Bank of Commerce    | 1.250%        | 6/22/26             | 23,709                | 22,440 |
| 1 | Capital One Bank USA NA               | 2.280%        | 1/28/26             | 1,730                 | 1,720  |
|   | Capital One Financial Corp.           | 2.600%        | 5/11/23             | 41,383                | 41,777 |
|   | Capital One Financial Corp.           | 3.500%        | 6/15/23             | 36,955                | 37,747 |
|   | Capital One Financial Corp.           | 3.900%        | 1/29/24             | 27,391                | 28,250 |
|   | Capital One Financial Corp.           | 3.750%        | 4/24/24             | 17,752                | 18,327 |
|   | Capital One Financial Corp.           | 3.300%        | 10/30/24            | 24,248                | 24,831 |
|   | Capital One Financial Corp.           | 1.343%        | 12/6/24             | 16,605                | 16,368 |
|   | Capital One Financial Corp.           | 3.200%        | 2/5/25              | 37,911                | 38,727 |
|   | Capital One Financial Corp.           | 4.250%        | 4/30/25             | 9,353                 | 9,839  |
|   | Capital One Financial Corp.           | 4.200%        | 10/29/25            | 31,120                | 32,682 |
|   | Capital One Financial Corp.           | 3.750%        | 7/28/26             | 33,060                | 34,347 |
|   | Capital One Financial Corp.           | 1.878%        | 11/2/27             | 25,037                | 24,003 |
|   | Cboe Global Markets Inc.              | 3.650%        | 1/12/27             | 9,193                 | 9,652  |
|   | Charles Schwab Corp.                  | 3.225%        | 9/1/22              | 1,500                 | 1,514  |
|   | Charles Schwab Corp.                  | 3.550%        | 2/1/24              | 13,994                | 14,433 |
|   | Charles Schwab Corp.                  | 0.750%        | 3/18/24             | 37,034                | 36,260 |
|   | Charles Schwab Corp.                  | 3.750%        | 4/1/24              | 11,900                | 12,320 |
|   | Charles Schwab Corp.                  | 3.000%        | 3/10/25             | 13,667                | 13,997 |
|   | Charles Schwab Corp.                  | 4.200%        | 3/24/25             | 8,600                 | 9,125  |
|   | Charles Schwab Corp.                  | 3.625%        | 4/1/25              | 11,573                | 12,037 |
|   | Charles Schwab Corp.                  | 3.850%        | 5/21/25             | 20,359                | 21,389 |
|   | Charles Schwab Corp.                  | 3.450%        | 2/13/26             | 9,638                 | 10,066 |
|   | Charles Schwab Corp.                  | 0.900%        | 3/11/26             | 10,254                | 9,720  |
|   | Charles Schwab Corp.                  | 1.150%        | 5/13/26             | 30,095                | 28,888 |
|   | Chubb INA Holdings Inc.               | 2.700%        | 3/13/23             | 17,035                | 17,229 |
|   | Chubb INA Holdings Inc.               | 3.350%        | 5/15/24             | 19,452                | 20,056 |
|   | Chubb INA Holdings Inc.               | 3.150%        | 3/15/25             | 21,506                | 22,254 |
|   | Chubb INA Holdings Inc.               | 3.350%        | 5/3/26              | 35,800                | 37,215 |
| 1 | Citibank NA                           | 3.650%        | 1/23/24             | 45,170                | 46,685 |
|   | Citigroup Inc.                        | 3.375%        | 3/1/23              | 6,976                 | 7,100  |
|   | Citigroup Inc.                        | 3.500%        | 5/15/23             | 31,639                | 32,364 |

Short-Term Corporate Bond Index Fund

|   | Coupon                        | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|-------------------------------|---------------|---------------------|-----------------------|--------|
|   | Citigroup Inc.                | 3.875%        | 10/25/23            | 26,092                | 26,931 |
| 1 | Citigroup Inc.                | 1.678%        | 5/15/24             | 25,280                | 25,248 |
| 1 | Citigroup Inc.                | 4.044%        | 6/1/24              | 37,567                | 38,533 |
|   | Citigroup Inc.                | 3.750%        | 6/16/24             | 20,533                | 21,252 |
|   | Citigroup Inc.                | 4.000%        | 8/5/24              | 11,663                | 12,054 |
|   | Citigroup Inc.                | 0.776%        | 10/30/24            | 51,246                | 50,116 |
|   | Citigroup Inc.                | 3.875%        | 3/26/25             | 35,107                | 36,296 |
| 1 | Citigroup Inc.                | 3.352%        | 4/24/25             | 75,281                | 76,843 |
|   | Citigroup Inc.                | 3.300%        | 4/27/25             | 29,576                | 30,288 |
|   | Citigroup Inc.                | 0.981%        | 5/1/25              | 13,080                | 12,713 |
|   | Citigroup Inc.                | 4.400%        | 6/10/25             | 55,694                | 58,449 |
|   | Citigroup Inc.                | 5.500%        | 9/13/25             | 34,453                | 37,586 |
|   | Citigroup Inc.                | 1.281%        | 11/3/25             | 22,225                | 21,532 |
|   | Citigroup Inc.                | 3.700%        | 1/12/26             | 47,451                | 49,568 |
|   | Citigroup Inc.                | 2.014%        | 1/25/26             | 46,209                | 45,534 |
|   | Citigroup Inc.                | 4.600%        | 3/9/26              | 39,615                | 42,272 |
| 1 | Citigroup Inc.                | 3.106%        | 4/8/26              | 88,660                | 89,850 |
|   | Citigroup Inc.                | 3.400%        | 5/1/26              | 47,691                | 49,163 |
|   | Citigroup Inc.                | 3.200%        | 10/21/26            | 85,973                | 87,674 |
|   | Citigroup Inc.                | 4.300%        | 11/20/26            | 20,320                | 21,636 |
|   | Citigroup Inc.                | 1.122%        | 1/28/27             | 53,956                | 50,831 |
|   | Citigroup Inc.                | 1.462%        | 6/9/27              | 20,580                | 19,493 |
| 1 | Citigroup Inc.                | 3.887%        | 1/10/28             | 40,214                | 41,987 |
| 1 | Citigroup Inc.                | 3.070%        | 2/24/28             | 45,000                | 45,396 |
| 1 | Citizens Bank NA              | 3.700%        | 3/29/23             | 14,526                | 14,809 |
| 1 | Citizens Bank NA              | 2.250%        | 4/28/25             | 12,836                | 12,796 |
| 1 | Citizens Bank NA              | 3.750%        | 2/18/26             | 17,434                | 18,327 |
|   | Citizens Financial Group Inc. | 4.300%        | 12/3/25             | 3,738                 | 3,939  |
|   | Citizens Financial Group Inc. | 2.850%        | 7/27/26             | 16,185                | 16,348 |
|   | Citizens Financial Group Inc. | 4.300%        | 2/11/31             | 3,691                 | 3,758  |
|   | CME Group Inc.                | 3.000%        | 3/15/25             | 16,979                | 17,433 |
|   | CNA Financial Corp.           | 3.950%        | 5/15/24             | 12,761                | 13,168 |
|   | CNA Financial Corp.           | 4.500%        | 3/1/26              | 10,057                | 10,805 |
|   | CNO Financial Group Inc.      | 5.250%        | 5/30/25             | 14,275                | 15,292 |
| 1 | Comerica Bank                 | 2.500%        | 7/23/24             | 12,659                | 12,785 |
| 1 | Comerica Bank                 | 4.000%        | 7/27/25             | 5,367                 | 5,642  |
|   | Comerica Inc.                 | 3.700%        | 7/31/23             | 16,565                | 16,947 |
|   | Cooperatieve Rabobank UA      | 0.375%        | 1/12/24             | 21,920                | 21,370 |
|   | Cooperatieve Rabobank UA      | 1.375%        | 1/10/25             | 22,960                | 22,565 |
| 1 | Cooperatieve Rabobank UA      | 3.375%        | 5/21/25             | 32,995                | 34,219 |
|   | Cooperatieve Rabobank UA      | 4.375%        | 8/4/25              | 27,339                | 28,631 |
| 1 | Cooperatieve Rabobank UA      | 3.750%        | 7/21/26             | 35,706                | 36,881 |
|   | Credit Suisse AG              | 1.000%        | 5/5/23              | 43,400                | 43,066 |
| 1 | Credit Suisse AG              | 0.520%        | 8/9/23              | 17,640                | 17,329 |
|   | Credit Suisse AG              | 0.495%        | 2/2/24              | 25,245                | 24,480 |
| 1 | Credit Suisse AG              | 3.625%        | 9/9/24              | 85,080                | 87,809 |
|   | Credit Suisse AG              | 2.950%        | 4/9/25              | 49,067                | 49,735 |
|   | Credit Suisse AG              | 1.250%        | 8/7/26              | 28,846                | 27,109 |
|   | Credit Suisse Group AG        | 3.800%        | 6/9/23              | 39,892                | 40,787 |
|   | Credit Suisse Group AG        | 3.750%        | 3/26/25             | 51,546                | 52,944 |
|   | Credit Suisse Group AG        | 4.550%        | 4/17/26             | 51,069                | 53,943 |
| 1 | Deutsche Bank AG              | 0.962%        | 11/8/23             | 27,657                | 27,163 |
|   | Deutsche Bank AG              | 0.898%        | 5/28/24             | 7,040                 | 6,830  |
| 1 | Deutsche Bank AG              | 3.700%        | 5/30/24             | 31,741                | 32,525 |
|   | Deutsche Bank AG              | 3.700%        | 5/30/24             | 11,827                | 12,140 |



## Short-Term Corporate Bond Index Fund

|   |                                 | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------------------------------|--------|---------------|---------------------|-----------------------|
| 1 | Deutsche Bank AG                | 2.222% | 9/18/24       | 60,473              | 60,361                |
|   | Deutsche Bank AG                | 1.447% | 4/1/25        | 6,045               | 5,904                 |
| 1 | Deutsche Bank AG                | 3.961% | 11/26/25      | 28,302              | 28,957                |
|   | Deutsche Bank AG                | 4.100% | 1/13/26       | 4,506               | 4,692                 |
| 1 | Deutsche Bank AG                | 4.100% | 1/13/26       | 18,996              | 19,813                |
|   | Deutsche Bank AG                | 1.686% | 3/19/26       | 20,965              | 20,244                |
|   | Deutsche Bank AG                | 2.129% | 11/24/26      | 45,983              | 44,269                |
|   | Deutsche Bank AG                | 2.311% | 11/16/27      | 38,034              | 36,373                |
|   | Deutsche Bank AG                | 2.552% | 1/7/28        | 38,115              | 36,659                |
| 1 | Discover Bank                   | 4.200% | 8/8/23        | 23,105              | 23,830                |
|   | Discover Bank                   | 2.450% | 9/12/24       | 18,404              | 18,431                |
| 1 | Discover Bank                   | 4.250% | 3/13/26       | 1,997               | 2,112                 |
| 1 | Discover Bank                   | 3.450% | 7/27/26       | 26,591              | 27,352                |
| 1 | Discover Bank                   | 4.682% | 8/9/28        | 10,933              | 11,221                |
|   | Discover Financial Services     | 3.950% | 11/6/24       | 10,755              | 11,172                |
|   | Discover Financial Services     | 3.750% | 3/4/25        | 11,164              | 11,564                |
|   | Discover Financial Services     | 4.500% | 1/30/26       | 22,504              | 23,951                |
|   | Discover Financial Services     | 4.100% | 2/9/27        | 21,841              | 22,898                |
|   | Eaton Vance Corp.               | 3.625% | 6/15/23       | 8,303               | 8,483                 |
|   | Equitable Holdings Inc.         | 3.900% | 4/20/23       | 12,110              | 12,391                |
|   | Fifth Third Bancorp             | 1.625% | 5/5/23        | 13,842              | 13,835                |
|   | Fifth Third Bancorp             | 4.300% | 1/16/24       | 18,044              | 18,742                |
|   | Fifth Third Bancorp             | 3.650% | 1/25/24       | 53,369              | 54,923                |
|   | Fifth Third Bancorp             | 2.375% | 1/28/25       | 13,492              | 13,514                |
|   | Fifth Third Bancorp             | 1.707% | 11/1/27       | 2,910               | 2,793                 |
| 1 | Fifth Third Bank NA             | 3.950% | 7/28/25       | 12,747              | 13,502                |
| 1 | Fifth Third Bank NA             | 3.850% | 3/15/26       | 16,389              | 17,173                |
| 1 | Fifth Third Bank NA             | 2.250% | 2/1/27        | 16,988              | 16,884                |
|   | First American Financial Corp.  | 4.600% | 11/15/24      | 6,172               | 6,512                 |
|   | First Horizon Corp.             | 3.550% | 5/26/23       | 4,189               | 4,256                 |
|   | First Horizon Corp.             | 4.000% | 5/26/25       | 12,243              | 12,707                |
| 1 | First-Citizens Bank & Trust Co. | 2.969% | 9/27/25       | 8,292               | 8,370                 |
|   | Franklin Resources Inc.         | 2.850% | 3/30/25       | 9,757               | 9,950                 |
|   | FS KKR Capital Corp.            | 4.625% | 7/15/24       | 12,531              | 12,870                |
|   | FS KKR Capital Corp.            | 4.125% | 2/1/25        | 12,980              | 13,138                |
|   | FS KKR Capital Corp.            | 3.400% | 1/15/26       | 23,848              | 23,507                |
|   | FS KKR Capital Corp.            | 2.625% | 1/15/27       | 6,615               | 6,255                 |
|   | GATX Corp.                      | 3.900% | 3/30/23       | 1,505               | 1,535                 |
|   | GATX Corp.                      | 4.350% | 2/15/24       | 6,619               | 6,894                 |
|   | GATX Corp.                      | 3.250% | 3/30/25       | 4,306               | 4,402                 |
|   | GATX Corp.                      | 3.250% | 9/15/26       | 7,578               | 7,756                 |
|   | GE Capital Funding LLC          | 3.450% | 5/15/25       | 27,303              | 28,055                |
|   | Global Payments Inc.            | 3.750% | 6/1/23        | 13,036              | 13,276                |
|   | Global Payments Inc.            | 4.000% | 6/1/23        | 13,744              | 14,083                |
|   | Global Payments Inc.            | 1.500% | 11/15/24      | 12,185              | 11,896                |
|   | Global Payments Inc.            | 2.650% | 2/15/25       | 20,041              | 20,133                |
|   | Global Payments Inc.            | 1.200% | 3/1/26        | 19,980              | 18,863                |
|   | Global Payments Inc.            | 4.800% | 4/1/26        | 15,658              | 16,808                |
|   | Global Payments Inc.            | 2.150% | 1/15/27       | 20,000              | 19,337                |
|   | Goldman Sachs BDC Inc.          | 3.750% | 2/10/25       | 8,662               | 8,844                 |
|   | Goldman Sachs BDC Inc.          | 2.875% | 1/15/26       | 11,625              | 11,401                |
|   | Goldman Sachs Group Inc.        | 0.523% | 3/8/23        | 24,004              | 23,789                |
|   | Goldman Sachs Group Inc.        | 1.217% | 12/6/23       | 10,000              | 9,885                 |
|   | Goldman Sachs Group Inc.        | 3.625% | 2/20/24       | 42,534              | 43,705                |
|   | Goldman Sachs Group Inc.        | 4.000% | 3/3/24        | 63,876              | 66,151                |

Short-Term Corporate Bond Index Fund

|   | Coupon                         | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|--------------------------------|---------------|---------------------|-----------------------|--------|
|   | Goldman Sachs Group Inc.       | 0.673%        | 3/8/24              | 42,456                | 41,908 |
| 1 | Goldman Sachs Group Inc.       | 3.850%        | 7/8/24              | 30,748                | 31,765 |
| 1 | Goldman Sachs Group Inc.       | 0.657%        | 9/10/24             | 60,523                | 59,106 |
|   | Goldman Sachs Group Inc.       | 0.925%        | 10/21/24            | 45,996                | 45,030 |
|   | Goldman Sachs Group Inc.       | 3.500%        | 1/23/25             | 65,617                | 67,514 |
|   | Goldman Sachs Group Inc.       | 1.757%        | 1/24/25             | 43,506                | 43,035 |
|   | Goldman Sachs Group Inc.       | 3.500%        | 4/1/25              | 91,477                | 94,052 |
|   | Goldman Sachs Group Inc.       | 3.750%        | 5/22/25             | 37,498                | 38,797 |
| 1 | Goldman Sachs Group Inc.       | 3.272%        | 9/29/25             | 41,445                | 42,187 |
|   | Goldman Sachs Group Inc.       | 4.250%        | 10/21/25            | 58,362                | 61,279 |
|   | Goldman Sachs Group Inc.       | 0.855%        | 2/12/26             | 10,641                | 10,168 |
|   | Goldman Sachs Group Inc.       | 3.750%        | 2/25/26             | 40,872                | 42,561 |
|   | Goldman Sachs Group Inc.       | 3.500%        | 11/16/26            | 63,866                | 65,464 |
| 1 | Goldman Sachs Group Inc.       | 1.093%        | 12/9/26             | 70,282                | 66,129 |
|   | Goldman Sachs Group Inc.       | 5.950%        | 1/15/27             | 18,466                | 20,852 |
|   | Goldman Sachs Group Inc.       | 3.850%        | 1/26/27             | 73,872                | 76,956 |
|   | Goldman Sachs Group Inc.       | 1.431%        | 3/9/27              | 68,155                | 64,427 |
|   | Goldman Sachs Group Inc.       | 1.542%        | 9/10/27             | 60,290                | 56,814 |
|   | Goldman Sachs Group Inc.       | 1.948%        | 10/21/27            | 83,431                | 79,984 |
|   | Goldman Sachs Group Inc.       | 2.640%        | 2/24/28             | 79,944                | 79,007 |
|   | Golub Capital BDC Inc.         | 3.375%        | 4/15/24             | 10,951                | 10,983 |
|   | Golub Capital BDC Inc.         | 2.500%        | 8/24/26             | 12,355                | 11,693 |
|   | Golub Capital BDC Inc.         | 2.050%        | 2/15/27             | 2,950                 | 2,699  |
|   | Hanover Insurance Group Inc.   | 4.500%        | 4/15/26             | 8,471                 | 9,066  |
|   | HSBC Holdings plc              | 3.600%        | 5/25/23             | 29,856                | 30,548 |
|   | HSBC Holdings plc              | 4.250%        | 3/14/24             | 46,963                | 48,530 |
| 1 | HSBC Holdings plc              | 3.950%        | 5/18/24             | 57,760                | 59,014 |
|   | HSBC Holdings plc              | 0.732%        | 8/17/24             | 38,910                | 38,079 |
|   | HSBC Holdings plc              | 1.162%        | 11/22/24            | 12,096                | 11,845 |
| 1 | HSBC Holdings plc              | 3.803%        | 3/11/25             | 68,785                | 70,500 |
|   | HSBC Holdings plc              | 0.976%        | 5/24/25             | 51,070                | 49,365 |
|   | HSBC Holdings plc              | 4.250%        | 8/18/25             | 23,961                | 24,856 |
| 1 | HSBC Holdings plc              | 2.633%        | 11/7/25             | 38,560                | 38,511 |
|   | HSBC Holdings plc              | 4.300%        | 3/8/26              | 55,036                | 58,130 |
| 1 | HSBC Holdings plc              | 1.645%        | 4/18/26             | 50,871                | 49,056 |
|   | HSBC Holdings plc              | 3.900%        | 5/25/26             | 57,800                | 60,135 |
| 1 | HSBC Holdings plc              | 2.099%        | 6/4/26              | 60,342                | 58,863 |
| 1 | HSBC Holdings plc              | 4.292%        | 9/12/26             | 60,385                | 62,983 |
|   | HSBC Holdings plc              | 4.375%        | 11/23/26            | 36,886                | 38,803 |
|   | HSBC Holdings plc              | 1.589%        | 5/24/27             | 42,098                | 39,687 |
|   | HSBC Holdings plc              | 2.251%        | 11/22/27            | 55,796                | 53,733 |
|   | HSBC USA Inc.                  | 3.500%        | 6/23/24             | 23,021                | 23,701 |
|   | Huntington Bancshares Inc.     | 2.625%        | 8/6/24              | 13,269                | 13,370 |
|   | Huntington Bancshares Inc.     | 4.000%        | 5/15/25             | 6,557                 | 6,854  |
| 1 | Huntington National Bank       | 3.550%        | 10/6/23             | 20,089                | 20,626 |
|   | ING Groep NV                   | 4.100%        | 10/2/23             | 33,074                | 34,153 |
|   | ING Groep NV                   | 3.550%        | 4/9/24              | 22,564                | 23,153 |
|   | ING Groep NV                   | 1.726%        | 4/1/27              | 24,322                | 23,251 |
|   | Intercontinental Exchange Inc. | 0.700%        | 6/15/23             | 27,396                | 27,084 |
|   | Intercontinental Exchange Inc. | 3.450%        | 9/21/23             | 9,276                 | 9,507  |
|   | Intercontinental Exchange Inc. | 4.000%        | 10/15/23            | 17,665                | 18,284 |
|   | Intercontinental Exchange Inc. | 3.750%        | 12/1/25             | 24,590                | 25,807 |
| 2 | Intesa Sanpaolo SpA            | 3.375%        | 1/12/23             | 2,450                 | 2,481  |
|   | Intesa Sanpaolo SpA            | 5.250%        | 1/12/24             | 11,467                | 12,039 |
|   | Invesco Finance plc            | 4.000%        | 1/30/24             | 11,450                | 11,816 |

Short-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Invesco Finance plc                 | 3.750% | 1/15/26       | 14,176              | 14,853                |
| <sup>2</sup> Jackson Financial Inc. | 1.125% | 11/22/23      | 13,047              | 12,841                |
| Janus Henderson US Holdings Inc.    | 4.875% | 8/1/25        | 5,979               | 6,377                 |
| Jefferies Financial Group Inc.      | 5.500% | 10/18/23      | 17,048              | 17,588                |
| Jefferies Group LLC                 | 4.850% | 1/15/27       | 12,843              | 13,995                |
| JPMorgan Chase & Co.                | 3.375% | 5/1/23        | 44,186              | 45,019                |
| JPMorgan Chase & Co.                | 2.700% | 5/18/23       | 45,562              | 46,071                |
| JPMorgan Chase & Co.                | 3.875% | 2/1/24        | 26,762              | 27,766                |
| JPMorgan Chase & Co.                | 0.697% | 3/16/24       | 21,518              | 21,274                |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.559% | 4/23/24       | 53,469              | 54,448                |
| JPMorgan Chase & Co.                | 3.625% | 5/13/24       | 46,049              | 47,586                |
| <sup>1</sup> JPMorgan Chase & Co.   | 1.514% | 6/1/24        | 35,472              | 35,327                |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.797% | 7/23/24       | 51,783              | 53,016                |
| JPMorgan Chase & Co.                | 3.875% | 9/10/24       | 55,456              | 57,552                |
| <sup>1</sup> JPMorgan Chase & Co.   | 0.653% | 9/16/24       | 41,775              | 40,978                |
| <sup>1</sup> JPMorgan Chase & Co.   | 4.023% | 12/5/24       | 72,424              | 74,744                |
| JPMorgan Chase & Co.                | 3.125% | 1/23/25       | 51,829              | 52,982                |
| JPMorgan Chase & Co.                | 0.563% | 2/16/25       | 14,182              | 13,768                |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.220% | 3/1/25        | 46,609              | 47,427                |
| JPMorgan Chase & Co.                | 0.824% | 6/1/25        | 43,115              | 41,719                |
| JPMorgan Chase & Co.                | 0.969% | 6/23/25       | 54,635              | 52,931                |
| JPMorgan Chase & Co.                | 3.900% | 7/15/25       | 51,390              | 53,708                |
| JPMorgan Chase & Co.                | 7.750% | 7/15/25       | 2,411               | 2,824                 |
| JPMorgan Chase & Co.                | 0.768% | 8/9/25        | 8,647               | 8,323                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 2.301% | 10/15/25      | 52,402              | 52,161                |
| JPMorgan Chase & Co.                | 1.561% | 12/10/25      | 66,187              | 64,518                |
| JPMorgan Chase & Co.                | 2.595% | 2/24/26       | 20,000              | 20,051                |
| <sup>1</sup> JPMorgan Chase & Co.   | 2.005% | 3/13/26       | 69,573              | 68,453                |
| JPMorgan Chase & Co.                | 3.300% | 4/1/26        | 63,682              | 65,680                |
| <sup>1</sup> JPMorgan Chase & Co.   | 2.083% | 4/22/26       | 98,108              | 96,594                |
| JPMorgan Chase & Co.                | 3.200% | 6/15/26       | 21,182              | 21,736                |
| JPMorgan Chase & Co.                | 2.950% | 10/1/26       | 67,915              | 69,064                |
| JPMorgan Chase & Co.                | 7.625% | 10/15/26      | 13,206              | 15,959                |
| JPMorgan Chase & Co.                | 1.045% | 11/19/26      | 58,540              | 55,033                |
| JPMorgan Chase & Co.                | 4.125% | 12/15/26      | 47,633              | 50,630                |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.960% | 1/29/27       | 21,700              | 22,717                |
| JPMorgan Chase & Co.                | 1.040% | 2/4/27        | 78,493              | 73,493                |
| JPMorgan Chase & Co.                | 1.578% | 4/22/27       | 98,115              | 93,820                |
| JPMorgan Chase & Co.                | 1.470% | 9/22/27       | 64,900              | 61,232                |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.782% | 2/1/28        | 75,169              | 78,494                |
| JPMorgan Chase & Co.                | 2.947% | 2/24/28       | 19,243              | 19,358                |
| Kemper Corp.                        | 4.350% | 2/15/25       | 8,018               | 8,417                 |
| <sup>1</sup> KeyBank NA             | 3.375% | 3/7/23        | 14,839              | 15,101                |
| <sup>1</sup> KeyBank NA             | 1.250% | 3/10/23       | 16,395              | 16,388                |
| <sup>1</sup> KeyBank NA             | 0.433% | 6/14/24       | 10,169              | 9,987                 |
| <sup>1</sup> KeyBank NA             | 3.300% | 6/1/25        | 14,322              | 14,802                |
| <sup>1</sup> KeyBank NA             | 3.400% | 5/20/26       | 19,705              | 20,432                |
| <sup>1</sup> KeyCorp                | 4.150% | 10/29/25      | 5,309               | 5,631                 |
| Lazard Group LLC                    | 3.750% | 2/13/25       | 8,756               | 9,081                 |
| Legg Mason Inc.                     | 4.750% | 3/15/26       | 9,993               | 10,873                |
| Lincoln National Corp.              | 4.000% | 9/1/23        | 11,146              | 11,499                |
| Lincoln National Corp.              | 3.350% | 3/9/25        | 4,142               | 4,271                 |
| Lincoln National Corp.              | 3.625% | 12/12/26      | 12,063              | 12,664                |
| Lloyds Bank plc                     | 3.500% | 5/14/25       | 2,325               | 2,389                 |
| Lloyds Banking Group plc            | 4.050% | 8/16/23       | 51,871              | 53,431                |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Lloyds Banking Group plc                         | 3.900% | 3/12/24       | 26,235              | 27,180                |
| Lloyds Banking Group plc                         | 0.695% | 5/11/24       | 3,314               | 3,265                 |
| Lloyds Banking Group plc                         | 4.500% | 11/4/24       | 31,859              | 33,248                |
| Lloyds Banking Group plc                         | 4.450% | 5/8/25        | 20,381              | 21,453                |
| <sup>1</sup> Lloyds Banking Group plc            | 3.870% | 7/9/25        | 56,945              | 58,644                |
| Lloyds Banking Group plc                         | 4.582% | 12/10/25      | 36,762              | 38,547                |
| <sup>1</sup> Lloyds Banking Group plc            | 2.438% | 2/5/26        | 29,021              | 28,807                |
| Lloyds Banking Group plc                         | 4.650% | 3/24/26       | 29,852              | 31,573                |
| Lloyds Banking Group plc                         | 3.750% | 1/11/27       | 28,199              | 29,273                |
| Lloyds Banking Group plc                         | 1.627% | 5/11/27       | 4,417               | 4,190                 |
| Loews Corp.                                      | 2.625% | 5/15/23       | 7,681               | 7,756                 |
| Loews Corp.                                      | 3.750% | 4/1/26        | 9,962               | 10,501                |
| M&T Bank Corp.                                   | 3.550% | 7/26/23       | 24,333              | 24,890                |
| Main Street Capital Corp.                        | 5.200% | 5/1/24        | 9,631               | 9,943                 |
| Main Street Capital Corp.                        | 3.000% | 7/14/26       | 9,269               | 8,887                 |
| <sup>1</sup> Manufacturers & Traders Trust Co.   | 2.900% | 2/6/25        | 11,625              | 11,883                |
| Manulife Financial Corp.                         | 4.150% | 3/4/26        | 22,609              | 23,988                |
| <sup>1</sup> Manulife Financial Corp.            | 4.061% | 2/24/32       | 11,167              | 11,508                |
| Marsh & McLennan Cos. Inc.                       | 3.300% | 3/14/23       | 4,400               | 4,468                 |
| Marsh & McLennan Cos. Inc.                       | 3.875% | 3/15/24       | 20,652              | 21,397                |
| Marsh & McLennan Cos. Inc.                       | 3.500% | 6/3/24        | 15,499              | 15,971                |
| Marsh & McLennan Cos. Inc.                       | 3.500% | 3/10/25       | 15,357              | 15,908                |
| Marsh & McLennan Cos. Inc.                       | 3.750% | 3/14/26       | 16,739              | 17,669                |
| Mastercard Inc.                                  | 3.375% | 4/1/24        | 23,731              | 24,540                |
| Mastercard Inc.                                  | 2.000% | 3/3/25        | 21,376              | 21,436                |
| Mastercard Inc.                                  | 2.950% | 11/21/26      | 17,887              | 18,557                |
| <sup>1</sup> MetLife Inc.                        | 4.368% | 9/15/23       | 23,359              | 24,278                |
| MetLife Inc.                                     | 3.600% | 4/10/24       | 18,786              | 19,449                |
| MetLife Inc.                                     | 3.000% | 3/1/25        | 18,326              | 18,866                |
| MetLife Inc.                                     | 3.600% | 11/13/25      | 8,861               | 9,274                 |
| Mitsubishi UFJ Financial Group Inc.              | 3.455% | 3/2/23        | 38,197              | 38,889                |
| Mitsubishi UFJ Financial Group Inc.              | 3.761% | 7/26/23       | 61,451              | 63,139                |
| Mitsubishi UFJ Financial Group Inc.              | 2.527% | 9/13/23       | 14,475              | 14,628                |
| Mitsubishi UFJ Financial Group Inc.              | 3.407% | 3/7/24        | 43,983              | 45,091                |
| Mitsubishi UFJ Financial Group Inc.              | 2.801% | 7/18/24       | 27,188              | 27,537                |
| <sup>1</sup> Mitsubishi UFJ Financial Group Inc. | 0.848% | 9/15/24       | 37,212              | 36,527                |
| Mitsubishi UFJ Financial Group Inc.              | 2.193% | 2/25/25       | 68,712              | 68,208                |
| Mitsubishi UFJ Financial Group Inc.              | 3.777% | 3/2/25        | 748                 | 777                   |
| Mitsubishi UFJ Financial Group Inc.              | 1.412% | 7/17/25       | 33,369              | 32,190                |
| Mitsubishi UFJ Financial Group Inc.              | 0.953% | 7/19/25       | 49,522              | 47,817                |
| Mitsubishi UFJ Financial Group Inc.              | 0.962% | 10/11/25      | 18,580              | 17,897                |
| Mitsubishi UFJ Financial Group Inc.              | 3.850% | 3/1/26        | 32,425              | 33,912                |
| Mitsubishi UFJ Financial Group Inc.              | 3.677% | 2/22/27       | 24,714              | 25,803                |
| Mitsubishi UFJ Financial Group Inc.              | 1.538% | 7/20/27       | 81,699              | 77,551                |
| Mitsubishi UFJ Financial Group Inc.              | 1.640% | 10/13/27      | 18,580              | 17,650                |
| Mitsubishi UFJ Financial Group Inc.              | 2.341% | 1/19/28       | 37,370              | 36,468                |
| Mizuho Financial Group Inc.                      | 3.549% | 3/5/23        | 18,175              | 18,540                |
| <sup>1</sup> Mizuho Financial Group Inc.         | 1.241% | 7/10/24       | 30,978              | 30,645                |
| <sup>1</sup> Mizuho Financial Group Inc.         | 0.849% | 9/8/24        | 21,585              | 21,173                |
| <sup>1</sup> Mizuho Financial Group Inc.         | 3.922% | 9/11/24       | 28,595              | 29,348                |
| <sup>1</sup> Mizuho Financial Group Inc.         | 2.839% | 7/16/25       | 19,158              | 19,318                |
| <sup>1</sup> Mizuho Financial Group Inc.         | 2.555% | 9/13/25       | 14,930              | 14,945                |
| Mizuho Financial Group Inc.                      | 2.651% | 5/22/26       | 13,000              | 13,009                |
| <sup>1</sup> Mizuho Financial Group Inc.         | 2.226% | 5/25/26       | 16,624              | 16,413                |
| Mizuho Financial Group Inc.                      | 2.839% | 9/13/26       | 20,282              | 20,375                |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Mizuho Financial Group Inc.                  | 3.663% | 2/28/27       | 13,630              | 14,247                |
| Mizuho Financial Group Inc.                  | 1.234% | 5/22/27       | 28,540              | 26,728                |
| Mizuho Financial Group Inc.                  | 1.554% | 7/9/27        | 7,944               | 7,521                 |
| <sup>1</sup> Morgan Stanley                  | 4.100% | 5/22/23       | 45,630              | 46,827                |
| Morgan Stanley                               | 0.731% | 4/5/24        | 34,025              | 33,559                |
| <sup>1</sup> Morgan Stanley                  | 3.737% | 4/24/24       | 67,791              | 69,104                |
| <sup>1</sup> Morgan Stanley                  | 3.875% | 4/29/24       | 73,387              | 75,861                |
| <sup>1</sup> Morgan Stanley                  | 3.700% | 10/23/24      | 59,376              | 61,421                |
| Morgan Stanley                               | 0.790% | 5/30/25       | 83,143              | 80,187                |
| <sup>1</sup> Morgan Stanley                  | 2.720% | 7/22/25       | 50,584              | 50,881                |
| <sup>1</sup> Morgan Stanley                  | 4.000% | 7/23/25       | 68,081              | 71,353                |
| <sup>1</sup> Morgan Stanley                  | 0.864% | 10/21/25      | 33,036              | 31,706                |
| <sup>1</sup> Morgan Stanley                  | 1.164% | 10/21/25      | 43,905              | 42,412                |
| Morgan Stanley                               | 5.000% | 11/24/25      | 48,643              | 52,328                |
| <sup>1</sup> Morgan Stanley                  | 3.875% | 1/27/26       | 71,845              | 75,039                |
| Morgan Stanley                               | 2.630% | 2/18/26       | 20,000              | 20,016                |
| <sup>1</sup> Morgan Stanley                  | 2.188% | 4/28/26       | 67,551              | 66,645                |
| <sup>1</sup> Morgan Stanley                  | 3.125% | 7/27/26       | 83,471              | 85,049                |
| <sup>1</sup> Morgan Stanley                  | 6.250% | 8/9/26        | 12,465              | 14,271                |
| <sup>1</sup> Morgan Stanley                  | 4.350% | 9/8/26        | 54,177              | 57,535                |
| Morgan Stanley                               | 0.985% | 12/10/26      | 62,489              | 58,546                |
| Morgan Stanley                               | 3.625% | 1/20/27       | 71,626              | 74,687                |
| Morgan Stanley                               | 1.593% | 5/4/27        | 75,181              | 71,626                |
| <sup>1</sup> Morgan Stanley                  | 1.512% | 7/20/27       | 61,709              | 58,499                |
| Morgan Stanley                               | 2.475% | 1/21/28       | 46,190              | 45,419                |
| Nasdaq Inc.                                  | 0.445% | 12/21/22      | 1,200               | 1,192                 |
| Nasdaq Inc.                                  | 4.250% | 6/1/24        | 11,860              | 12,360                |
| Nasdaq Inc.                                  | 3.850% | 6/30/26       | 15,082              | 15,794                |
| National Australia Bank Ltd.                 | 1.875% | 12/13/22      | 6,470               | 6,507                 |
| National Australia Bank Ltd.                 | 2.875% | 4/12/23       | 12,012              | 12,200                |
| National Australia Bank Ltd.                 | 3.625% | 6/20/23       | 12,058              | 12,374                |
| National Australia Bank Ltd.                 | 3.375% | 1/14/26       | 17,222              | 18,033                |
| <sup>1</sup> National Australia Bank Ltd.    | 2.500% | 7/12/26       | 22,572              | 22,871                |
| <sup>1</sup> National Bank of Canada         | 0.550% | 11/15/24      | 15,675              | 15,291                |
| NatWest Group plc                            | 6.125% | 12/15/22      | 3,959               | 4,085                 |
| NatWest Group plc                            | 6.100% | 6/10/23       | 1,762               | 1,843                 |
| NatWest Group plc                            | 3.875% | 9/12/23       | 74,052              | 75,841                |
| NatWest Group plc                            | 6.000% | 12/19/23      | 34,354              | 36,486                |
| <sup>1</sup> NatWest Group plc               | 2.359% | 5/22/24       | 24,104              | 24,153                |
| NatWest Group plc                            | 5.125% | 5/28/24       | 25,206              | 26,476                |
| <sup>1</sup> NatWest Group plc               | 4.519% | 6/25/24       | 35,017              | 36,030                |
| <sup>1</sup> NatWest Group plc               | 4.269% | 3/22/25       | 47,530              | 49,155                |
| NatWest Group plc                            | 4.800% | 4/5/26        | 37,948              | 40,669                |
| NatWest Group plc                            | 1.642% | 6/14/27       | 3,780               | 3,590                 |
| <sup>1</sup> NatWest Group plc               | 3.754% | 11/1/29       | 24,367              | 24,673                |
| <sup>1</sup> New York Community Bancorp Inc. | 5.900% | 11/6/28       | 4,544               | 4,853                 |
| Nomura Holdings Inc.                         | 2.648% | 1/16/25       | 33,921              | 34,028                |
| Nomura Holdings Inc.                         | 1.851% | 7/16/25       | 34,776              | 33,838                |
| Nomura Holdings Inc.                         | 1.653% | 7/14/26       | 12,175              | 11,566                |
| Nomura Holdings Inc.                         | 2.329% | 1/22/27       | 40,024              | 38,650                |
| Northern Trust Corp.                         | 3.950% | 10/30/25      | 17,028              | 18,052                |
| Oaktree Specialty Lending Corp.              | 3.500% | 2/25/25       | 8,676               | 8,729                 |
| Oaktree Specialty Lending Corp.              | 2.700% | 1/15/27       | 1,661               | 1,580                 |
| Old Republic International Corp.             | 4.875% | 10/1/24       | 7,593               | 8,044                 |
| Old Republic International Corp.             | 3.875% | 8/26/26       | 13,675              | 14,278                |

Short-Term Corporate Bond Index Fund

|   | Coupon                            | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|-----------------------------------|---------------|---------------------|-----------------------|--------|
|   | ORIX Corp.                        | 4.050%        | 1/16/24             | 1,408                 | 1,459  |
|   | ORIX Corp.                        | 3.250%        | 12/4/24             | 18,127                | 18,560 |
|   | Owl Rock Capital Corp.            | 5.250%        | 4/15/24             | 10,332                | 10,719 |
|   | Owl Rock Capital Corp.            | 4.000%        | 3/30/25             | 12,118                | 12,224 |
|   | Owl Rock Capital Corp.            | 3.750%        | 7/22/25             | 15,475                | 15,311 |
|   | Owl Rock Capital Corp.            | 4.250%        | 1/15/26             | 11,199                | 11,296 |
|   | Owl Rock Capital Corp.            | 3.400%        | 7/15/26             | 22,520                | 21,576 |
|   | Owl Rock Capital Corp.            | 2.625%        | 1/15/27             | 13,857                | 12,735 |
| 2 | OWL Rock Core Income Corp.        | 4.700%        | 2/8/27              | 6,100                 | 6,038  |
|   | Owl Rock Technology Finance Corp. | 2.500%        | 1/15/27             | 5,886                 | 5,536  |
|   | PayPal Holdings Inc.              | 1.350%        | 6/1/23              | 22,970                | 22,921 |
|   | PayPal Holdings Inc.              | 2.400%        | 10/1/24             | 32,830                | 33,115 |
|   | PayPal Holdings Inc.              | 1.650%        | 6/1/25              | 10,307                | 10,101 |
|   | PayPal Holdings Inc.              | 2.650%        | 10/1/26             | 30,711                | 31,034 |
|   | People's United Bank NA           | 4.000%        | 7/15/24             | 8,802                 | 9,076  |
|   | People's United Financial Inc.    | 3.650%        | 12/6/22             | 9,852                 | 9,958  |
| 1 | PNC Bank NA                       | 3.500%        | 6/8/23              | 10,029                | 10,252 |
|   | PNC Bank NA                       | 3.800%        | 7/25/23             | 22,990                | 23,591 |
|   | PNC Bank NA                       | 2.500%        | 8/27/24             | 15,103                | 15,266 |
| 1 | PNC Bank NA                       | 3.300%        | 10/30/24            | 13,129                | 13,553 |
| 1 | PNC Bank NA                       | 2.950%        | 2/23/25             | 10,867                | 11,152 |
| 1 | PNC Bank NA                       | 3.875%        | 4/10/25             | 14,866                | 15,511 |
| 1 | PNC Bank NA                       | 3.250%        | 6/1/25              | 12,446                | 12,868 |
| 1 | PNC Bank NA                       | 4.200%        | 11/1/25             | 12,846                | 13,629 |
|   | PNC Financial Services Group Inc. | 3.500%        | 1/23/24             | 34,784                | 35,798 |
|   | PNC Financial Services Group Inc. | 3.900%        | 4/29/24             | 13,027                | 13,526 |
|   | PNC Financial Services Group Inc. | 2.200%        | 11/1/24             | 16,143                | 16,197 |
|   | PNC Financial Services Group Inc. | 2.600%        | 7/23/26             | 24,154                | 24,492 |
|   | PNC Financial Services Group Inc. | 1.150%        | 8/13/26             | 17,205                | 16,436 |
|   | Principal Financial Group Inc.    | 3.125%        | 5/15/23             | 6,304                 | 6,409  |
|   | Principal Financial Group Inc.    | 3.400%        | 5/15/25             | 7,886                 | 8,091  |
|   | Principal Financial Group Inc.    | 3.100%        | 11/15/26            | 5,620                 | 5,749  |
|   | Progressive Corp.                 | 2.450%        | 1/15/27             | 18,964                | 19,173 |
|   | Prospect Capital Corp.            | 5.875%        | 3/15/23             | 500                   | 514    |
|   | Prospect Capital Corp.            | 3.706%        | 1/22/26             | 6,959                 | 6,815  |
|   | Prospect Capital Corp.            | 3.364%        | 11/15/26            | 8,346                 | 7,994  |
| 1 | Prudential Financial Inc.         | 1.500%        | 3/10/26             | 18,119                | 17,732 |
| 1 | Prudential Financial Inc.         | 5.625%        | 6/15/43             | 25,116                | 25,853 |
| 1 | Prudential Financial Inc.         | 5.200%        | 3/15/44             | 10,552                | 10,653 |
| 1 | Prudential Financial Inc.         | 5.375%        | 5/15/45             | 18,400                | 18,733 |
|   | Regions Financial Corp.           | 2.250%        | 5/18/25             | 20,022                | 20,052 |
| 1 | Reinsurance Group of America Inc. | 4.700%        | 9/15/23             | 6,318                 | 6,569  |
|   | Reinsurance Group of America Inc. | 3.950%        | 9/15/26             | 10,565                | 11,153 |
|   | RenaissanceRe Finance Inc.        | 3.700%        | 4/1/25              | 6,210                 | 6,444  |
| 1 | Royal Bank of Canada              | 1.600%        | 4/17/23             | 29,423                | 29,465 |
| 1 | Royal Bank of Canada              | 3.700%        | 10/5/23             | 45,890                | 47,300 |
| 1 | Royal Bank of Canada              | 0.500%        | 10/26/23            | 27,401                | 26,851 |
| 1 | Royal Bank of Canada              | 0.425%        | 1/19/24             | 19,923                | 19,401 |
| 1 | Royal Bank of Canada              | 2.550%        | 7/16/24             | 27,589                | 27,865 |
|   | Royal Bank of Canada              | 0.650%        | 7/29/24             | 9,727                 | 9,390  |
| 1 | Royal Bank of Canada              | 0.750%        | 10/7/24             | 16,612                | 16,028 |
| 1 | Royal Bank of Canada              | 2.250%        | 11/1/24             | 47,135                | 47,170 |
| 1 | Royal Bank of Canada              | 1.600%        | 1/21/25             | 7,830                 | 7,696  |
| 1 | Royal Bank of Canada              | 1.150%        | 6/10/25             | 42,982                | 41,384 |
| 1 | Royal Bank of Canada              | 0.875%        | 1/20/26             | 28,544                | 26,956 |

## Short-Term Corporate Bond Index Fund

|   |                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------------------------------------|--------|---------------|---------------------|-----------------------|
| 1 | Royal Bank of Canada                 | 4.650% | 1/27/26       | 34,840              | 37,513                |
|   | Royal Bank of Canada                 | 1.200% | 4/27/26       | 40,926              | 38,872                |
| 1 | Royal Bank of Canada                 | 1.150% | 7/14/26       | 16,672              | 15,786                |
| 1 | Royal Bank of Canada                 | 1.400% | 11/2/26       | 17,431              | 16,614                |
| 1 | Royal Bank of Canada                 | 2.050% | 1/21/27       | 10,463              | 10,250                |
|   | Santander Holdings USA Inc.          | 3.500% | 6/7/24        | 32,794              | 33,468                |
|   | Santander Holdings USA Inc.          | 3.450% | 6/2/25        | 10,391              | 10,567                |
|   | Santander Holdings USA Inc.          | 4.500% | 7/17/25       | 24,922              | 26,130                |
|   | Santander Holdings USA Inc.          | 3.244% | 10/5/26       | 36,359              | 36,738                |
|   | Santander Holdings USA Inc.          | 2.490% | 1/6/28        | 10,425              | 10,126                |
| 1 | Santander UK Group Holdings plc      | 4.796% | 11/15/24      | 27,997              | 29,097                |
|   | Santander UK Group Holdings plc      | 1.089% | 3/15/25       | 22,450              | 21,780                |
| 1 | Santander UK Group Holdings plc      | 1.532% | 8/21/26       | 16,325              | 15,573                |
|   | Santander UK Group Holdings plc      | 1.673% | 6/14/27       | 27,000              | 25,508                |
|   | Santander UK Group Holdings plc      | 2.469% | 1/11/28       | 21,575              | 20,885                |
|   | Santander UK plc                     | 4.000% | 3/13/24       | 25,482              | 26,421                |
|   | Santander UK plc                     | 2.875% | 6/18/24       | 16,411              | 16,634                |
| 1 | Signature Bank                       | 4.000% | 10/15/30      | 7,050               | 7,145                 |
|   | Sixth Street Specialty Lending Inc.  | 3.875% | 11/1/24       | 7,374               | 7,506                 |
|   | Sixth Street Specialty Lending Inc.  | 2.500% | 8/1/26        | 7,847               | 7,464                 |
| 2 | Standard Chartered plc               | 2.819% | 1/30/26       | 1,650               | 1,643                 |
|   | State Street Corp.                   | 3.100% | 5/15/23       | 23,631              | 24,048                |
|   | State Street Corp.                   | 3.700% | 11/20/23      | 24,001              | 24,799                |
| 1 | State Street Corp.                   | 3.776% | 12/3/24       | 20,897              | 21,564                |
|   | State Street Corp.                   | 3.300% | 12/16/24      | 26,282              | 27,190                |
|   | State Street Corp.                   | 3.550% | 8/18/25       | 26,687              | 27,860                |
| 1 | State Street Corp.                   | 2.354% | 11/1/25       | 21,454              | 21,584                |
|   | State Street Corp.                   | 2.901% | 3/30/26       | 20,785              | 21,209                |
|   | State Street Corp.                   | 2.650% | 5/19/26       | 15,091              | 15,404                |
|   | State Street Corp.                   | 2.203% | 2/7/28        | 15,000              | 14,808                |
|   | Stifel Financial Corp.               | 4.250% | 7/18/24       | 9,829               | 10,236                |
|   | Sumitomo Mitsui Banking Corp.        | 3.950% | 7/19/23       | 8,300               | 8,538                 |
|   | Sumitomo Mitsui Banking Corp.        | 3.950% | 1/10/24       | 3,660               | 3,797                 |
| 1 | Sumitomo Mitsui Banking Corp.        | 3.400% | 7/11/24       | 8,683               | 8,949                 |
| 1 | Sumitomo Mitsui Banking Corp.        | 3.650% | 7/23/25       | 3,642               | 3,790                 |
|   | Sumitomo Mitsui Financial Group Inc. | 3.748% | 7/19/23       | 14,656              | 15,058                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.936% | 10/16/23      | 17,750              | 18,334                |
|   | Sumitomo Mitsui Financial Group Inc. | 0.508% | 1/12/24       | 17,825              | 17,377                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.696% | 7/16/24       | 55,645              | 56,175                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.448% | 9/27/24       | 23,610              | 23,674                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.348% | 1/15/25       | 29,877              | 29,772                |
|   | Sumitomo Mitsui Financial Group Inc. | 1.474% | 7/8/25        | 69,869              | 67,469                |
|   | Sumitomo Mitsui Financial Group Inc. | 0.948% | 1/12/26       | 26,932              | 25,409                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.784% | 3/9/26        | 28,063              | 29,356                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.632% | 7/14/26       | 37,500              | 37,586                |
|   | Sumitomo Mitsui Financial Group Inc. | 1.402% | 9/17/26       | 49,085              | 46,393                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.010% | 10/19/26      | 34,674              | 35,206                |
|   | Sumitomo Mitsui Financial Group Inc. | 3.446% | 1/11/27       | 34,811              | 35,989                |
|   | Sumitomo Mitsui Financial Group Inc. | 2.174% | 1/14/27       | 22,610              | 22,073                |
|   | SVB Financial Group                  | 3.500% | 1/29/25       | 4,521               | 4,660                 |
|   | SVB Financial Group                  | 1.800% | 10/28/26      | 19,630              | 18,962                |
| 1 | Svenska Handelsbanken AB             | 3.900% | 11/20/23      | 40,286              | 41,790                |
|   | Swiss Re America Holding Corp.       | 7.000% | 2/15/26       | 9,000               | 10,534                |
|   | Synchrony Financial                  | 4.375% | 3/19/24       | 18,010              | 18,632                |
|   | Synchrony Financial                  | 4.250% | 8/15/24       | 18,800              | 19,453                |

Short-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Synchrony Financial                 | 4.500% | 7/23/25       | 19,599              | 20,554                |
| Synchrony Financial                 | 3.700% | 8/4/26        | 13,549              | 13,805                |
| <sup>1</sup> Toronto-Dominion Bank  | 1.900% | 12/1/22       | 30,267              | 30,428                |
| <sup>1</sup> Toronto-Dominion Bank  | 0.300% | 6/2/23        | 17,817              | 17,530                |
| <sup>1</sup> Toronto-Dominion Bank  | 0.750% | 6/12/23       | 37,440              | 37,048                |
| <sup>1</sup> Toronto-Dominion Bank  | 3.500% | 7/19/23       | 52,696              | 54,014                |
| <sup>1</sup> Toronto-Dominion Bank  | 0.450% | 9/11/23       | 14,418              | 14,137                |
| Toronto-Dominion Bank               | 0.550% | 3/4/24        | 12,717              | 12,355                |
| <sup>1</sup> Toronto-Dominion Bank  | 3.250% | 3/11/24       | 40,694              | 41,760                |
| <sup>1</sup> Toronto-Dominion Bank  | 2.650% | 6/12/24       | 32,527              | 32,943                |
| Toronto-Dominion Bank               | 1.250% | 12/13/24      | 13,155              | 12,853                |
| <sup>1</sup> Toronto-Dominion Bank  | 1.450% | 1/10/25       | 15,960              | 15,626                |
| <sup>1</sup> Toronto-Dominion Bank  | 1.150% | 6/12/25       | 31,240              | 30,098                |
| <sup>1</sup> Toronto-Dominion Bank  | 0.750% | 9/11/25       | 21,334              | 20,163                |
| <sup>1</sup> Toronto-Dominion Bank  | 0.750% | 1/6/26        | 24,480              | 23,087                |
| <sup>1</sup> Toronto-Dominion Bank  | 1.200% | 6/3/26        | 19,861              | 18,903                |
| <sup>1</sup> Toronto-Dominion Bank  | 1.250% | 9/10/26       | 31,570              | 29,944                |
| <sup>1</sup> Toronto-Dominion Bank  | 1.950% | 1/12/27       | 15,150              | 14,798                |
| <sup>1</sup> Toronto-Dominion Bank  | 3.625% | 9/15/31       | 44,580              | 45,956                |
| Trinity Acquisition plc             | 4.400% | 3/15/26       | 7,210               | 7,669                 |
| <sup>1</sup> Truist Bank            | 1.250% | 3/9/23        | 20,598              | 20,553                |
| <sup>1</sup> Truist Bank            | 2.750% | 5/1/23        | 12,804              | 12,973                |
| <sup>1</sup> Truist Bank            | 3.200% | 4/1/24        | 50,891              | 52,254                |
| <sup>1</sup> Truist Bank            | 3.689% | 8/2/24        | 11,261              | 11,552                |
| <sup>1</sup> Truist Bank            | 2.150% | 12/6/24       | 42,603              | 42,746                |
| <sup>1</sup> Truist Bank            | 1.500% | 3/10/25       | 26,725              | 26,288                |
| <sup>1</sup> Truist Bank            | 3.625% | 9/16/25       | 27,465              | 28,615                |
| <sup>1</sup> Truist Bank            | 4.050% | 11/3/25       | 7,821               | 8,312                 |
| <sup>1</sup> Truist Bank            | 3.300% | 5/15/26       | 20,882              | 21,616                |
| <sup>1</sup> Truist Bank            | 3.800% | 10/30/26      | 17,566              | 18,506                |
| <sup>1</sup> Truist Bank            | 2.636% | 9/17/29       | 6,337               | 6,362                 |
| <sup>1</sup> Truist Financial Corp. | 2.200% | 3/16/23       | 13,610              | 13,683                |
| <sup>1</sup> Truist Financial Corp. | 3.750% | 12/6/23       | 25,584              | 26,399                |
| <sup>1</sup> Truist Financial Corp. | 2.500% | 8/1/24        | 28,441              | 28,767                |
| <sup>1</sup> Truist Financial Corp. | 2.850% | 10/26/24      | 13,751              | 14,013                |
| Truist Financial Corp.              | 4.000% | 5/1/25        | 26,323              | 27,626                |
| <sup>1</sup> Truist Financial Corp. | 3.700% | 6/5/25        | 24,354              | 25,449                |
| <sup>1</sup> Truist Financial Corp. | 1.200% | 8/5/25        | 5,742               | 5,536                 |
| <sup>1</sup> Truist Financial Corp. | 1.267% | 3/2/27        | 37,615              | 35,934                |
| Unum Group                          | 4.000% | 3/15/24       | 7,950               | 8,234                 |
| <sup>1</sup> US Bancorp             | 3.700% | 1/30/24       | 24,268              | 25,128                |
| US Bancorp                          | 3.375% | 2/5/24        | 45,318              | 46,590                |
| US Bancorp                          | 2.400% | 7/30/24       | 31,666              | 32,023                |
| <sup>1</sup> US Bancorp             | 3.600% | 9/11/24       | 17,404              | 18,057                |
| US Bancorp                          | 1.450% | 5/12/25       | 15,931              | 15,579                |
| <sup>1</sup> US Bancorp             | 3.950% | 11/17/25      | 12,979              | 13,757                |
| <sup>1</sup> US Bancorp             | 3.100% | 4/27/26       | 23,746              | 24,420                |
| <sup>1</sup> US Bancorp             | 2.375% | 7/22/26       | 32,685              | 32,910                |
| <sup>1</sup> US Bancorp             | 2.215% | 1/27/28       | 12,920              | 12,765                |
| <sup>1</sup> US Bank NA             | 3.400% | 7/24/23       | 23,328              | 23,869                |
| <sup>1</sup> US Bank NA             | 2.050% | 1/21/25       | 19,971              | 19,986                |
| <sup>1</sup> US Bank NA             | 2.800% | 1/27/25       | 38,628              | 39,398                |
| Valley National Bancorp             | 3.000% | 6/15/31       | 985                 | 968                   |
| Visa Inc.                           | 2.800% | 12/14/22      | 60,658              | 61,356                |
| Visa Inc.                           | 3.150% | 12/14/25      | 82,719              | 85,729                |



Short-Term Corporate Bond Index Fund

|              | Coupon                    | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|--------------|---------------------------|---------------|---------------------|-----------------------|--------|
|              | Voya Financial Inc.       | 3.650%        | 6/15/26             | 18,789                | 19,715 |
| <sup>1</sup> | Voya Financial Inc.       | 5.650%        | 5/15/53             | 9,260                 | 9,348  |
|              | Wachovia Corp.            | 7.574%        | 8/1/26              | 3,333                 | 3,958  |
| <sup>1</sup> | Wells Fargo & Co.         | 3.450%        | 2/13/23             | 1                     | 1      |
|              | Wells Fargo & Co.         | 4.125%        | 8/15/23             | 30,642                | 31,597 |
|              | Wells Fargo & Co.         | 4.480%        | 1/16/24             | 15,705                | 16,403 |
| <sup>1</sup> | Wells Fargo & Co.         | 3.750%        | 1/24/24             | 64,436                | 66,437 |
| <sup>1</sup> | Wells Fargo & Co.         | 1.654%        | 6/2/24              | 62,139                | 61,983 |
| <sup>1</sup> | Wells Fargo & Co.         | 3.300%        | 9/9/24              | 48,556                | 49,804 |
| <sup>1</sup> | Wells Fargo & Co.         | 3.000%        | 2/19/25             | 60,802                | 61,906 |
| <sup>1</sup> | Wells Fargo & Co.         | 0.805%        | 5/19/25             | 5,540                 | 5,364  |
| <sup>1</sup> | Wells Fargo & Co.         | 3.550%        | 9/29/25             | 61,886                | 64,146 |
| <sup>1</sup> | Wells Fargo & Co.         | 2.406%        | 10/30/25            | 69,793                | 69,595 |
| <sup>1</sup> | Wells Fargo & Co.         | 2.164%        | 2/11/26             | 69,405                | 68,582 |
|              | Wells Fargo & Co.         | 3.000%        | 4/22/26             | 82,179                | 83,301 |
| <sup>1</sup> | Wells Fargo & Co.         | 2.188%        | 4/30/26             | 77,229                | 76,244 |
| <sup>1</sup> | Wells Fargo & Co.         | 4.100%        | 6/3/26              | 11,372                | 11,982 |
|              | Wells Fargo & Co.         | 3.000%        | 10/23/26            | 92,884                | 94,180 |
| <sup>1</sup> | Wells Fargo & Co.         | 3.196%        | 6/17/27             | 73,569                | 74,775 |
|              | Western Alliance Bancorp  | 3.000%        | 6/15/31             | 12,400                | 12,295 |
|              | Western Union Co.         | 4.250%        | 6/9/23              | 857                   | 878    |
|              | Western Union Co.         | 2.850%        | 1/10/25             | 18,464                | 18,699 |
|              | Western Union Co.         | 1.350%        | 3/15/26             | 12,493                | 11,922 |
|              | Westpac Banking Corp.     | 2.000%        | 1/13/23             | 14,078                | 14,182 |
|              | Westpac Banking Corp.     | 3.650%        | 5/15/23             | 11,229                | 11,521 |
|              | Westpac Banking Corp.     | 3.300%        | 2/26/24             | 29,513                | 30,386 |
|              | Westpac Banking Corp.     | 2.350%        | 2/19/25             | 29,922                | 30,169 |
|              | Westpac Banking Corp.     | 2.850%        | 5/13/26             | 30,764                | 31,574 |
|              | Westpac Banking Corp.     | 1.150%        | 6/3/26              | 27,364                | 26,197 |
|              | Westpac Banking Corp.     | 2.700%        | 8/19/26             | 23,306                | 23,738 |
| <sup>1</sup> | Westpac Banking Corp.     | 2.894%        | 2/4/30              | 32,578                | 32,190 |
| <sup>1</sup> | Westpac Banking Corp.     | 4.322%        | 11/23/31            | 50,968                | 53,162 |
|              | Willis North America Inc. | 3.600%        | 5/15/24             | 24,615                | 25,250 |
|              | XLIT Ltd.                 | 4.450%        | 3/31/25             | 12,789                | 13,498 |

21,020,445

Health Care (8.6%)

|              |                           |        |          |         |         |
|--------------|---------------------------|--------|----------|---------|---------|
|              | Abbott Laboratories       | 3.400% | 11/30/23 | 22,540  | 23,176  |
|              | Abbott Laboratories       | 2.950% | 3/15/25  | 16,836  | 17,272  |
|              | Abbott Laboratories       | 3.875% | 9/15/25  | 9,492   | 10,026  |
| <sup>4</sup> | Abbott Laboratories       | 3.750% | 11/30/26 | 46,118  | 49,196  |
|              | AbbVie Inc.               | 2.800% | 3/15/23  | 8,300   | 8,386   |
|              | AbbVie Inc.               | 2.850% | 5/14/23  | 22,533  | 22,817  |
|              | AbbVie Inc.               | 3.750% | 11/14/23 | 21,788  | 22,467  |
|              | AbbVie Inc.               | 3.850% | 6/15/24  | 24,172  | 25,001  |
|              | AbbVie Inc.               | 2.600% | 11/21/24 | 75,819  | 76,506  |
|              | AbbVie Inc.               | 3.800% | 3/15/25  | 72,152  | 74,941  |
|              | AbbVie Inc.               | 3.600% | 5/14/25  | 90,442  | 93,465  |
|              | AbbVie Inc.               | 3.200% | 5/14/26  | 39,852  | 40,891  |
|              | AbbVie Inc.               | 2.950% | 11/21/26 | 107,717 | 109,500 |
|              | Aetna Inc.                | 2.750% | 11/15/22 | 235     | 236     |
|              | Aetna Inc.                | 2.800% | 6/15/23  | 19,668  | 19,922  |
|              | Aetna Inc.                | 3.500% | 11/15/24 | 26,996  | 27,791  |
|              | Agilent Technologies Inc. | 3.875% | 7/15/23  | 8,360   | 8,556   |
|              | Agilent Technologies Inc. | 3.050% | 9/22/26  | 7,225   | 7,385   |
|              | AmerisourceBergen Corp.   | 0.737% | 3/15/23  | 15,000  | 14,872  |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| AmeriSourceBergen Corp.                | 3.400% | 5/15/24       | 20,491              | 21,019                |
| AmeriSourceBergen Corp.                | 3.250% | 3/1/25        | 14,368              | 14,748                |
| Amgen Inc.                             | 2.250% | 8/19/23       | 5,824               | 5,874                 |
| Amgen Inc.                             | 3.625% | 5/22/24       | 29,353              | 30,329                |
| Amgen Inc.                             | 1.900% | 2/21/25       | 18,975              | 18,862                |
| Amgen Inc.                             | 3.125% | 5/1/25        | 17,856              | 18,264                |
| Amgen Inc.                             | 2.600% | 8/19/26       | 24,067              | 24,285                |
| Amgen Inc.                             | 2.200% | 2/21/27       | 37,387              | 36,850                |
| Anthem Inc.                            | 0.450% | 3/15/23       | 7,710               | 7,627                 |
| Anthem Inc.                            | 3.500% | 8/15/24       | 31,833              | 32,748                |
| Anthem Inc.                            | 3.350% | 12/1/24       | 20,103              | 20,694                |
| Anthem Inc.                            | 2.375% | 1/15/25       | 35,983              | 36,156                |
| Anthem Inc.                            | 1.500% | 3/15/26       | 22,472              | 21,738                |
| AstraZeneca Finance LLC                | 0.700% | 5/28/24       | 33,340              | 32,462                |
| AstraZeneca Finance LLC                | 1.200% | 5/28/26       | 50,531              | 48,447                |
| AstraZeneca plc                        | 0.300% | 5/26/23       | 20,720              | 20,439                |
| AstraZeneca plc                        | 3.500% | 8/17/23       | 31,092              | 31,909                |
| AstraZeneca plc                        | 3.375% | 11/16/25      | 43,854              | 45,677                |
| AstraZeneca plc                        | 0.700% | 4/8/26        | 17,279              | 16,241                |
| Baxalta Inc.                           | 4.000% | 6/23/25       | 15,978              | 16,701                |
| <sup>2</sup> Baxter International Inc. | 0.868% | 12/1/23       | 35,686              | 35,039                |
| <sup>2</sup> Baxter International Inc. | 1.322% | 11/29/24      | 30,464              | 29,639                |
| Baxter International Inc.              | 2.600% | 8/15/26       | 16,487              | 16,584                |
| <sup>2</sup> Baxter International Inc. | 1.915% | 2/1/27        | 38,725              | 37,569                |
| Becton Dickinson & Co.                 | 3.363% | 6/6/24        | 35,591              | 36,482                |
| Becton Dickinson & Co.                 | 3.734% | 12/15/24      | 13,017              | 13,467                |
| Biogen Inc.                            | 4.050% | 9/15/25       | 34,846              | 36,428                |
| <sup>3</sup> Bio-Rad Laboratories Inc. | 3.300% | 3/15/27       | 6,850               | 6,901                 |
| Boston Scientific Corp.                | 3.450% | 3/1/24        | 20,096              | 20,611                |
| Boston Scientific Corp.                | 3.850% | 5/15/25       | 4,843               | 5,057                 |
| Boston Scientific Corp.                | 1.900% | 6/1/25        | 26,791              | 26,332                |
| Boston Scientific Corp.                | 3.750% | 3/1/26        | 19,408              | 20,290                |
| Bristol-Myers Squibb Co.               | 3.250% | 11/1/23       | 11,934              | 12,256                |
| Bristol-Myers Squibb Co.               | 0.537% | 11/13/23      | 12,225              | 12,021                |
| Bristol-Myers Squibb Co.               | 2.900% | 7/26/24       | 80,491              | 82,413                |
| Bristol-Myers Squibb Co.               | 3.875% | 8/15/25       | 56,212              | 59,291                |
| Bristol-Myers Squibb Co.               | 0.750% | 11/13/25      | 15,440              | 14,651                |
| Bristol-Myers Squibb Co.               | 3.200% | 6/15/26       | 52,991              | 55,210                |
| Bristol-Myers Squibb Co.               | 3.250% | 2/27/27       | 7,337               | 7,674                 |
| Cardinal Health Inc.                   | 3.200% | 3/15/23       | 12,200              | 12,384                |
| Cardinal Health Inc.                   | 3.079% | 6/15/24       | 13,640              | 13,890                |
| Cardinal Health Inc.                   | 3.500% | 11/15/24      | 4,998               | 5,145                 |
| Cardinal Health Inc.                   | 3.750% | 9/15/25       | 8,755               | 9,114                 |
| <sup>1</sup> Cigna Corp.               | 3.000% | 7/15/23       | 28,613              | 29,047                |
| Cigna Corp.                            | 3.750% | 7/15/23       | 17,862              | 18,334                |
| Cigna Corp.                            | 0.613% | 3/15/24       | 6,175               | 6,023                 |
| <sup>1</sup> Cigna Corp.               | 3.500% | 6/15/24       | 16,219              | 16,657                |
| <sup>1</sup> Cigna Corp.               | 3.250% | 4/15/25       | 17,237              | 17,614                |
| Cigna Corp.                            | 4.125% | 11/15/25      | 69,801              | 73,530                |
| <sup>1</sup> Cigna Corp.               | 4.500% | 2/25/26       | 23,082              | 24,720                |
| Cigna Corp.                            | 1.250% | 3/15/26       | 14,614              | 13,980                |
| CommonSpirit Health                    | 2.760% | 10/1/24       | 14,247              | 14,369                |
| CommonSpirit Health                    | 1.547% | 10/1/25       | 15,850              | 15,291                |
| CVS Health Corp.                       | 2.750% | 12/1/22       | 22,466              | 22,631                |
| CVS Health Corp.                       | 4.750% | 12/1/22       | 11,116              | 11,304                |

## Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| CVS Health Corp.                         | 3.375% | 8/12/24       | 16,481              | 16,928                |
| CVS Health Corp.                         | 2.625% | 8/15/24       | 25,007              | 25,302                |
| CVS Health Corp.                         | 4.100% | 3/25/25       | 12,601              | 13,223                |
| CVS Health Corp.                         | 3.875% | 7/20/25       | 51,876              | 54,227                |
| CVS Health Corp.                         | 2.875% | 6/1/26        | 41,125              | 41,607                |
| CVS Health Corp.                         | 3.000% | 8/15/26       | 15,979              | 16,256                |
| Danaher Corp.                            | 3.350% | 9/15/25       | 8,526               | 8,826                 |
| DH Europe Finance II Sarl                | 2.200% | 11/15/24      | 14,025              | 14,034                |
| Eli Lilly & Co.                          | 2.750% | 6/1/25        | 8,430               | 8,604                 |
| Gilead Sciences Inc.                     | 2.500% | 9/1/23        | 28,621              | 28,935                |
| Gilead Sciences Inc.                     | 0.750% | 9/29/23       | 15,624              | 15,399                |
| Gilead Sciences Inc.                     | 3.700% | 4/1/24        | 48,511              | 50,081                |
| Gilead Sciences Inc.                     | 3.500% | 2/1/25        | 34,675              | 35,872                |
| Gilead Sciences Inc.                     | 3.650% | 3/1/26        | 53,533              | 55,856                |
| GlaxoSmithKline Capital Inc.             | 2.800% | 3/18/23       | 32,086              | 32,531                |
| GlaxoSmithKline Capital Inc.             | 3.375% | 5/15/23       | 28,486              | 29,115                |
| GlaxoSmithKline Capital Inc.             | 3.625% | 5/15/25       | 19,496              | 20,396                |
| GlaxoSmithKline Capital plc              | 0.534% | 10/1/23       | 24,033              | 23,633                |
| GlaxoSmithKline Capital plc              | 3.000% | 6/1/24        | 19,901              | 20,348                |
| HCA Inc.                                 | 4.750% | 5/1/23        | 24,871              | 25,617                |
| HCA Inc.                                 | 5.000% | 3/15/24       | 33,800              | 35,525                |
| HCA Inc.                                 | 5.250% | 4/15/25       | 41,388              | 44,444                |
| HCA Inc.                                 | 5.250% | 6/15/26       | 34,370              | 37,240                |
| HCA Inc.                                 | 4.500% | 2/15/27       | 17,972              | 19,032                |
| Humana Inc.                              | 0.650% | 8/3/23        | 12,922              | 12,723                |
| Humana Inc.                              | 3.850% | 10/1/24       | 14,646              | 15,190                |
| Humana Inc.                              | 4.500% | 4/1/25        | 14,592              | 15,499                |
| Humana Inc.                              | 1.350% | 2/3/27        | 2,586               | 2,436                 |
| Illumina Inc.                            | 0.550% | 3/23/23       | 11,064              | 10,919                |
| Johnson & Johnson                        | 2.050% | 3/1/23        | 7,832               | 7,890                 |
| Johnson & Johnson                        | 3.375% | 12/5/23       | 16,984              | 17,583                |
| Johnson & Johnson                        | 2.625% | 1/15/25       | 9,224               | 9,421                 |
| Johnson & Johnson                        | 0.550% | 9/1/25        | 20,288              | 19,318                |
| Johnson & Johnson                        | 2.450% | 3/1/26        | 45,585              | 46,409                |
| Laboratory Corp. of America Holdings     | 4.000% | 11/1/23       | 2,873               | 2,957                 |
| Laboratory Corp. of America Holdings     | 3.250% | 9/1/24        | 9,109               | 9,287                 |
| Laboratory Corp. of America Holdings     | 2.300% | 12/1/24       | 12,349              | 12,345                |
| Laboratory Corp. of America Holdings     | 3.600% | 2/1/25        | 13,898              | 14,293                |
| Laboratory Corp. of America Holdings     | 1.550% | 6/1/26        | 17,558              | 16,833                |
| McKesson Corp.                           | 2.700% | 12/15/22      | 5,500               | 5,545                 |
| McKesson Corp.                           | 2.850% | 3/15/23       | 10,450              | 10,566                |
| McKesson Corp.                           | 3.796% | 3/15/24       | 23,181              | 23,915                |
| McKesson Corp.                           | 0.900% | 12/3/25       | 14,690              | 13,897                |
| Medtronic Inc.                           | 3.500% | 3/15/25       | 41,232              | 43,002                |
| Merck & Co. Inc.                         | 2.800% | 5/18/23       | 46,354              | 47,152                |
| Merck & Co. Inc.                         | 2.900% | 3/7/24        | 12,752              | 13,043                |
| Merck & Co. Inc.                         | 2.750% | 2/10/25       | 43,621              | 44,624                |
| Merck & Co. Inc.                         | 0.750% | 2/24/26       | 35,999              | 34,286                |
| Mylan Inc.                               | 4.200% | 11/29/23      | 19,761              | 20,322                |
| Novartis Capital Corp.                   | 3.400% | 5/6/24        | 31,939              | 33,011                |
| Novartis Capital Corp.                   | 1.750% | 2/14/25       | 36,524              | 36,312                |
| Novartis Capital Corp.                   | 3.000% | 11/20/25      | 31,204              | 32,196                |
| Novartis Capital Corp.                   | 2.000% | 2/14/27       | 38,386              | 38,054                |
| <sup>1</sup> PeaceHealth Obligated Group | 1.375% | 11/15/25      | 7,545               | 7,317                 |
| PerkinElmer Inc.                         | 0.550% | 9/15/23       | 8,000               | 7,844                 |

Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| PerkinElmer Inc.  | 0.850% | 9/15/24       | 12,925              | 12,490                |
| Pfizer Inc.   | 3.000% | 6/15/23       | 19,109              | 19,484                |
| Pfizer Inc.   | 3.200% | 9/15/23       | 17,711              | 18,154                |
| Pfizer Inc.   | 2.950% | 3/15/24       | 26,214              | 26,828                |
| Pfizer Inc.   | 3.400% | 5/15/24       | 18,548              | 19,211                |
| Pfizer Inc.   | 0.800% | 5/28/25       | 14,416              | 13,909                |
| Pfizer Inc.   | 2.750% | 6/3/26        | 25,163              | 25,862                |
| Pfizer Inc.   | 3.000% | 12/15/26      | 31,011              | 32,267                |
| <sup>1</sup> Providence St. Joseph Health Obligated Group | 2.746% | 10/1/26       | 5,773               | 5,897                 |
| Quest Diagnostics Inc.                                    | 4.250% | 4/1/24        | 9,096               | 9,460                 |
| Quest Diagnostics Inc.                                    | 3.500% | 3/30/25       | 16,858              | 17,376                |
| Quest Diagnostics Inc.                                    | 3.450% | 6/1/26        | 11,945              | 12,367                |
| Royalty Pharma plc  | 0.750% | 9/2/23        | 23,570              | 23,140                |
| Royalty Pharma plc  | 1.200% | 9/2/25        | 32,347              | 30,693                |
| Sanofi  | 3.375% | 6/19/23       | 9,912               | 10,142                |
| Shire Acquisitions Investments Ireland DAC                | 2.875% | 9/23/23       | 67,482              | 68,387                |
| Shire Acquisitions Investments Ireland DAC                | 3.200% | 9/23/26       | 64,252              | 65,940                |
| <sup>1</sup> SSM Health Care Corp.                        | 3.688% | 6/1/23        | 8,483               | 8,644                 |
| Stryker Corp.   | 0.600% | 12/1/23       | 5,568               | 5,449                 |
| Stryker Corp.   | 3.375% | 5/15/24       | 17,791              | 18,224                |
| Stryker Corp.   | 1.150% | 6/15/25       | 15,807              | 15,231                |
| Stryker Corp.   | 3.375% | 11/1/25       | 20,434              | 21,093                |
| Stryker Corp.   | 3.500% | 3/15/26       | 21,465              | 22,296                |
| <sup>1</sup> Sutter Health                                | 1.321% | 8/15/25       | 6,024               | 5,801                 |
| Takeda Pharmaceutical Co. Ltd.                            | 4.400% | 11/26/23      | 48,489              | 50,336                |
| Thermo Fisher Scientific Inc.                             | 0.797% | 10/18/23      | 22,000              | 21,693                |
| Thermo Fisher Scientific Inc.                             | 1.215% | 10/18/24      | 38,160              | 37,314                |
| UnitedHealth Group Inc.                                   | 2.875% | 3/15/23       | 24,680              | 25,107                |
| UnitedHealth Group Inc.                                   | 3.500% | 6/15/23       | 24,549              | 25,175                |
| UnitedHealth Group Inc.                                   | 3.500% | 2/15/24       | 23,755              | 24,575                |
| UnitedHealth Group Inc.                                   | 2.375% | 8/15/24       | 15,205              | 15,388                |
| UnitedHealth Group Inc.                                   | 3.750% | 7/15/25       | 47,208              | 49,493                |
| UnitedHealth Group Inc.                                   | 3.700% | 12/15/25      | 10,634              | 11,200                |
| UnitedHealth Group Inc.                                   | 1.250% | 1/15/26       | 6,877               | 6,645                 |
| UnitedHealth Group Inc.                                   | 3.100% | 3/15/26       | 19,587              | 20,271                |
| UnitedHealth Group Inc.                                   | 1.150% | 5/15/26       | 22,329              | 21,451                |
| UnitedHealth Group Inc.                                   | 3.450% | 1/15/27       | 19,119              | 20,116                |
| <sup>2</sup> Universal Health Services Inc.               | 1.650% | 9/1/26        | 8,395               | 7,990                 |
| <sup>1</sup> UPMC   | 3.600% | 4/3/25        | 7,900               | 8,115                 |
| Utah Acquisition Sub Inc.                                 | 3.950% | 6/15/26       | 53,095              | 54,830                |
| Viatis Inc.   | 1.650% | 6/22/25       | 21,901              | 21,169                |
| Wyeth LLC   | 6.450% | 2/1/24        | 14,555              | 15,801                |
| Zimmer Biomet Holdings Inc.                               | 1.450% | 11/22/24      | 12,867              | 12,576                |
| Zimmer Biomet Holdings Inc.                               | 3.050% | 1/15/26       | 23,358              | 23,722                |
| Zoetis Inc.   | 4.500% | 11/13/25      | 17,064              | 18,216                |
|   |        |               |                     | <b>4,282,172</b>      |
| <b>Industrials (6.5%)</b>                                 |        |               |                     |                       |
| 3M Co.  | 1.750% | 2/14/23       | 11,190              | 11,237                |
| <sup>1</sup> 3M Co.                                       | 2.250% | 3/15/23       | 18,649              | 18,812                |
| <sup>1</sup> 3M Co.                                       | 3.250% | 2/14/24       | 25,954              | 26,718                |
| 3M Co.  | 2.000% | 2/14/25       | 17,889              | 17,838                |
| 3M Co.  | 2.650% | 4/15/25       | 5,992               | 6,081                 |
| <sup>1</sup> 3M Co.                                       | 3.000% | 8/7/25        | 10,938              | 11,255                |
| <sup>1</sup> 3M Co.                                       | 2.250% | 9/19/26       | 5,376               | 5,373                 |
| Allegion US Holding Co. Inc.                              | 3.200% | 10/1/24       | 8,846               | 8,963                 |

Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Amphenol Corp.                                    | 3.200% | 4/1/24        | 6,973               | 7,116                 |
| Amphenol Corp.                                    | 2.050% | 3/1/25        | 9,496               | 9,423                 |
| <sup>1</sup> BNSF Funding Trust I                 | 6.613% | 12/15/55      | 8,511               | 9,170                 |
| Boeing Co.  | 1.167% | 2/4/23        | 6,126               | 6,086                 |
| Boeing Co.  | 2.800% | 3/1/23        | 19,376              | 19,578                |
| Boeing Co.  | 4.508% | 5/1/23        | 76,984              | 79,127                |
| Boeing Co.  | 1.875% | 6/15/23       | 20,181              | 20,156                |
| Boeing Co.  | 1.950% | 2/1/24        | 24,114              | 24,026                |
| Boeing Co.  | 1.433% | 2/4/24        | 34,075              | 33,529                |
| Boeing Co.  | 2.800% | 3/1/24        | 12,794              | 12,944                |
| Boeing Co.  | 2.850% | 10/30/24      | 7,328               | 7,402                 |
| Boeing Co.  | 4.875% | 5/1/25        | 88,105              | 93,682                |
| Boeing Co.  | 2.600% | 10/30/25      | 8,214               | 8,166                 |
| Boeing Co.  | 2.750% | 2/1/26        | 33,945              | 33,956                |
| Boeing Co.  | 2.196% | 2/4/26        | 115,886             | 112,231               |
| Boeing Co.  | 3.100% | 5/1/26        | 19,077              | 19,247                |
| Boeing Co.  | 2.250% | 6/15/26       | 15,693              | 15,321                |
| Boeing Co.  | 2.700% | 2/1/27        | 20,000              | 19,728                |
| Burlington Northern Santa Fe LLC                  | 3.000% | 3/15/23       | 12,548              | 12,707                |
| Burlington Northern Santa Fe LLC                  | 3.850% | 9/1/23        | 29,619              | 30,441                |
| Burlington Northern Santa Fe LLC                  | 3.750% | 4/1/24        | 16,647              | 17,225                |
| Burlington Northern Santa Fe LLC                  | 3.400% | 9/1/24        | 18,564              | 19,133                |
| Burlington Northern Santa Fe LLC                  | 3.000% | 4/1/25        | 8,106               | 8,292                 |
| Burlington Northern Santa Fe LLC                  | 3.650% | 9/1/25        | 10,942              | 11,438                |
| Burlington Northern Santa Fe LLC                  | 7.000% | 12/15/25      | 5,188               | 6,053                 |
| Canadian National Railway Co.                     | 2.950% | 11/21/24      | 5,252               | 5,350                 |
| Canadian National Railway Co.                     | 2.750% | 3/1/26        | 12,722              | 12,972                |
| Canadian Pacific Railway Co.                      | 4.450% | 3/15/23       | 4,487               | 4,588                 |
| Canadian Pacific Railway Co.                      | 1.350% | 12/2/24       | 28,020              | 27,366                |
| Canadian Pacific Railway Co.                      | 2.900% | 2/1/25        | 15,988              | 16,293                |
| Canadian Pacific Railway Co.                      | 1.750% | 12/2/26       | 27,157              | 26,373                |
| Carrier Global Corp.                              | 2.242% | 2/15/25       | 47,856              | 47,797                |
| Carrier Global Corp.                              | 2.493% | 2/15/27       | 26,993              | 26,882                |
| Caterpillar Financial Services Corp.              | 0.250% | 3/1/23        | 20,687              | 20,466                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 2.625% | 3/1/23        | 9,806               | 9,916                 |
| <sup>1</sup> Caterpillar Financial Services Corp. | 3.450% | 5/15/23       | 11,067              | 11,331                |
| Caterpillar Financial Services Corp.              | 0.650% | 7/7/23        | 17,980              | 17,775                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 0.450% | 9/14/23       | 25,439              | 25,008                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 3.750% | 11/24/23      | 13,393              | 13,891                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 3.650% | 12/7/23       | 14,157              | 14,653                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 0.950% | 1/10/24       | 22,002              | 21,723                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 2.850% | 5/17/24       | 11,875              | 12,121                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 3.300% | 6/9/24        | 11,454              | 11,813                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 0.600% | 9/13/24       | 12,440              | 12,033                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 2.150% | 11/8/24       | 16,597              | 16,678                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 3.250% | 12/1/24       | 13,629              | 14,081                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 1.450% | 5/15/25       | 19,619              | 19,195                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 0.800% | 11/13/25      | 14,867              | 14,167                |
| Caterpillar Financial Services Corp.              | 0.900% | 3/2/26        | 20,651              | 19,683                |
| Caterpillar Financial Services Corp.              | 2.400% | 8/9/26        | 14,579              | 14,705                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 1.150% | 9/14/26       | 37,715              | 36,011                |
| <sup>1</sup> Caterpillar Financial Services Corp. | 1.700% | 1/8/27        | 14,177              | 13,845                |
| Caterpillar Inc.                                  | 3.400% | 5/15/24       | 16,353              | 16,890                |
| CNH Industrial Capital LLC                        | 1.950% | 7/2/23        | 11,674              | 11,674                |
| CNH Industrial Capital LLC                        | 4.200% | 1/15/24       | 12,726              | 13,157                |

Short-Term Corporate Bond Index Fund

|   | Coupon  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|---|---------------|---------------------|-----------------------|--------|
|   | CNH Industrial Capital LLC                                    | 1.875%        | 1/15/26             | 12,772                | 12,445 |
|   | CNH Industrial Capital LLC                                    | 1.450%        | 7/15/26             | 8,531                 | 8,102  |
|   | CNH Industrial NV   | 4.500%        | 8/15/23             | 13,870                | 14,327 |
| 1 | Continental Airlines Pass-Through Trust Class A Series 2012-2 | 4.000%        | 10/29/24            | 5,567                 | 5,657  |
|   | Crane Co.   | 4.450%        | 12/15/23            | 4,545                 | 4,715  |
|   | CSX Corp.   | 3.400%        | 8/1/24              | 16,207                | 16,695 |
|   | CSX Corp.   | 3.350%        | 11/1/25             | 9,526                 | 9,850  |
|   | CSX Corp.   | 2.600%        | 11/1/26             | 16,691                | 16,874 |
|   | Cummins Inc.  | 3.650%        | 10/1/23             | 5,258                 | 5,391  |
|   | Cummins Inc.  | 0.750%        | 9/1/25              | 13,027                | 12,405 |
|   | Deere & Co.   | 2.750%        | 4/15/25             | 20,510                | 20,900 |
| 2 | Delta Air Lines Inc.  | 7.000%        | 5/1/25              | 5,901                 | 6,552  |
| 2 | Delta Air Lines Inc.  | 4.500%        | 10/20/25            | 3,600                 | 3,697  |
| 1 | Delta Air Lines Pass-Through Trust Class AA Series 2019-1     | 3.204%        | 4/25/24             | 5,866                 | 5,971  |
|   | Dover Corp.   | 3.150%        | 11/15/25            | 7,962                 | 8,208  |
|   | Emerson Electric Co.  | 2.625%        | 2/15/23             | 6,930                 | 6,994  |
|   | Emerson Electric Co.  | 3.150%        | 6/1/25              | 7,631                 | 7,860  |
|   | Emerson Electric Co.  | 0.875%        | 10/15/26            | 18,908                | 17,843 |
|   | FedEx Corp.   | 3.250%        | 4/1/26              | 13,565                | 14,110 |
|   | Fortive Corp.   | 3.150%        | 6/15/26             | 19,070                | 19,639 |
|   | General Dynamics Corp.  | 3.375%        | 5/15/23             | 26,447                | 26,993 |
|   | General Dynamics Corp.  | 1.875%        | 8/15/23             | 11,880                | 11,926 |
|   | General Dynamics Corp.  | 3.250%        | 4/1/25              | 13,398                | 13,825 |
|   | General Dynamics Corp.  | 3.500%        | 5/15/25             | 8,792                 | 9,127  |
|   | General Dynamics Corp.  | 2.125%        | 8/15/26             | 20,914                | 20,878 |
| 1 | General Electric Co.  | 3.150%        | 9/7/22              | 2                     | 2      |
|   | Honeywell International Inc.                                  | 3.350%        | 12/1/23             | 6,940                 | 7,130  |
|   | Honeywell International Inc.                                  | 2.300%        | 8/15/24             | 17,797                | 17,978 |
|   | Honeywell International Inc.                                  | 1.350%        | 6/1/25              | 22,472                | 21,956 |
|   | Honeywell International Inc.                                  | 2.500%        | 11/1/26             | 32,899                | 33,330 |
| 2 | Huntington Ingalls Industries Inc.                            | 0.670%        | 8/16/23             | 5,930                 | 5,813  |
|   | Huntington Ingalls Industries Inc.                            | 3.844%        | 5/1/25              | 12,906                | 13,355 |
|   | Illinois Tool Works Inc.                                      | 3.500%        | 3/1/24              | 20,875                | 21,493 |
|   | Illinois Tool Works Inc.                                      | 2.650%        | 11/15/26            | 17,780                | 18,178 |
|   | JB Hunt Transport Services Inc.                               | 3.875%        | 3/1/26              | 17,616                | 18,567 |
| 1 | John Deere Capital Corp.                                      | 2.800%        | 3/6/23              | 21,461                | 21,758 |
| 1 | John Deere Capital Corp.                                      | 1.200%        | 4/6/23              | 8,370                 | 8,351  |
| 1 | John Deere Capital Corp.                                      | 3.450%        | 6/7/23              | 9,523                 | 9,756  |
| 1 | John Deere Capital Corp.                                      | 0.700%        | 7/5/23              | 13,509                | 13,356 |
| 1 | John Deere Capital Corp.                                      | 0.400%        | 10/10/23            | 8,490                 | 8,341  |
|   | John Deere Capital Corp.                                      | 3.650%        | 10/12/23            | 13,317                | 13,743 |
| 1 | John Deere Capital Corp.                                      | 0.900%        | 1/10/24             | 11,005                | 10,846 |
| 1 | John Deere Capital Corp.                                      | 3.450%        | 1/10/24             | 9,389                 | 9,680  |
| 1 | John Deere Capital Corp.                                      | 0.450%        | 1/17/24             | 11,656                | 11,396 |
| 1 | John Deere Capital Corp.                                      | 2.600%        | 3/7/24              | 13,784                | 14,012 |
| 1 | John Deere Capital Corp.                                      | 0.450%        | 6/7/24              | 12,022                | 11,661 |
| 1 | John Deere Capital Corp.                                      | 3.350%        | 6/12/24             | 15,130                | 15,593 |
| 1 | John Deere Capital Corp.                                      | 2.650%        | 6/24/24             | 18,117                | 18,416 |
| 1 | John Deere Capital Corp.                                      | 0.625%        | 9/10/24             | 7,585                 | 7,369  |
| 1 | John Deere Capital Corp.                                      | 2.050%        | 1/9/25              | 12,379                | 12,407 |
| 1 | John Deere Capital Corp.                                      | 1.250%        | 1/10/25             | 6,367                 | 6,242  |
| 1 | John Deere Capital Corp.                                      | 3.450%        | 3/13/25             | 11,887                | 12,380 |
| 1 | John Deere Capital Corp.                                      | 3.400%        | 9/11/25             | 10,255                | 10,676 |
| 1 | John Deere Capital Corp.                                      | 0.700%        | 1/15/26             | 20,141                | 19,115 |

## Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> John Deere Capital Corp.           | 2.650% | 6/10/26       | 15,146              | 15,442                |
| <sup>1</sup> John Deere Capital Corp.           | 1.050% | 6/17/26       | 15,112              | 14,440                |
| <sup>1</sup> John Deere Capital Corp.           | 2.250% | 9/14/26       | 10,928              | 10,986                |
| <sup>1</sup> John Deere Capital Corp.           | 1.300% | 10/13/26      | 7,411               | 7,134                 |
| <sup>1</sup> John Deere Capital Corp.           | 1.700% | 1/11/27       | 7,153               | 6,993                 |
| <sup>1</sup> Johnson Controls International plc | 3.625% | 7/2/24        | 7,699               | 7,950                 |
| <sup>1</sup> Johnson Controls International plc | 3.900% | 2/14/26       | 11,038              | 11,627                |
| <sup>1</sup> Kansas City Southern               | 3.000% | 5/15/23       | 4,042               | 4,079                 |
| Keysight Technologies Inc.                      | 4.550% | 10/30/24      | 13,606              | 14,319                |
| L3Harris Technologies Inc.                      | 3.850% | 6/15/23       | 17,444              | 17,877                |
| L3Harris Technologies Inc.                      | 3.950% | 5/28/24       | 8,948               | 9,272                 |
| L3Harris Technologies Inc.                      | 3.832% | 4/27/25       | 13,600              | 14,172                |
| L3Harris Technologies Inc.                      | 3.850% | 12/15/26      | 5,241               | 5,502                 |
| Lennox International Inc.                       | 3.000% | 11/15/23      | 5,712               | 5,796                 |
| Lennox International Inc.                       | 1.350% | 8/1/25        | 8,776               | 8,445                 |
| Lockheed Martin Corp.                           | 2.900% | 3/1/25        | 17,190              | 17,589                |
| Lockheed Martin Corp.                           | 3.550% | 1/15/26       | 41,629              | 43,773                |
| Norfolk Southern Corp.                          | 3.850% | 1/15/24       | 6,628               | 6,837                 |
| Norfolk Southern Corp.                          | 3.650% | 8/1/25        | 3,463               | 3,611                 |
| Norfolk Southern Corp.                          | 2.900% | 6/15/26       | 16,848              | 17,258                |
| Northrop Grumman Corp.                          | 3.250% | 8/1/23        | 26,599              | 27,175                |
| Northrop Grumman Corp.                          | 2.930% | 1/15/25       | 25,405              | 25,889                |
| Northrop Grumman Corp.                          | 3.200% | 2/1/27        | 17,080              | 17,563                |
| Otis Worldwide Corp.                            | 2.056% | 4/5/25        | 34,469              | 34,184                |
| <sup>1</sup> PACCAR Financial Corp.             | 2.650% | 4/6/23        | 6,477               | 6,573                 |
| <sup>1</sup> PACCAR Financial Corp.             | 0.800% | 6/8/23        | 10,616              | 10,530                |
| <sup>1</sup> PACCAR Financial Corp.             | 3.400% | 8/9/23        | 9,511               | 9,749                 |
| <sup>1</sup> PACCAR Financial Corp.             | 0.350% | 8/11/23       | 7,264               | 7,154                 |
| <sup>1</sup> PACCAR Financial Corp.             | 0.350% | 2/2/24        | 5,980               | 5,820                 |
| <sup>1</sup> PACCAR Financial Corp.             | 2.150% | 8/15/24       | 9,867               | 9,918                 |
| <sup>1</sup> PACCAR Financial Corp.             | 0.900% | 11/8/24       | 7,975               | 7,773                 |
| <sup>1</sup> PACCAR Financial Corp.             | 1.800% | 2/6/25        | 13,786              | 13,668                |
| Parker-Hannifin Corp.                           | 2.700% | 6/14/24       | 17,172              | 17,394                |
| <sup>1</sup> Parker-Hannifin Corp.              | 3.300% | 11/21/24      | 9,143               | 9,357                 |
| Precision Castparts Corp.                       | 3.250% | 6/15/25       | 24,457              | 25,349                |
| Raytheon Technologies Corp.                     | 3.700% | 12/15/23      | 8,856               | 9,112                 |
| Raytheon Technologies Corp.                     | 3.200% | 3/15/24       | 24,341              | 24,933                |
| Raytheon Technologies Corp.                     | 3.950% | 8/16/25       | 42,416              | 44,719                |
| Republic Services Inc.                          | 4.750% | 5/15/23       | 5,684               | 5,850                 |
| Republic Services Inc.                          | 2.500% | 8/15/24       | 28,741              | 29,023                |
| Republic Services Inc.                          | 3.200% | 3/15/25       | 16,138              | 16,517                |
| Republic Services Inc.                          | 0.875% | 11/15/25      | 9,540               | 9,007                 |
| Republic Services Inc.                          | 2.900% | 7/1/26        | 6,247               | 6,354                 |
| Rockwell Automation Inc.                        | 0.350% | 8/15/23       | 9,661               | 9,499                 |
| Rockwell Automation Inc.                        | 2.875% | 3/1/25        | 5,351               | 5,476                 |
| <sup>1</sup> Ryder System Inc.                  | 3.400% | 3/1/23        | 14,993              | 15,233                |
| <sup>1</sup> Ryder System Inc.                  | 3.750% | 6/9/23        | 11,259              | 11,508                |
| <sup>1</sup> Ryder System Inc.                  | 3.875% | 12/1/23       | 6,463               | 6,664                 |
| <sup>1</sup> Ryder System Inc.                  | 3.650% | 3/18/24       | 20,202              | 20,809                |
| <sup>1</sup> Ryder System Inc.                  | 2.500% | 9/1/24        | 7,988               | 8,021                 |
| <sup>1</sup> Ryder System Inc.                  | 4.625% | 6/1/25        | 7,668               | 8,157                 |
| <sup>1</sup> Ryder System Inc.                  | 3.350% | 9/1/25        | 8,928               | 9,145                 |
| <sup>1</sup> Ryder System Inc.                  | 1.750% | 9/1/26        | 6,335               | 6,097                 |
| <sup>1</sup> Ryder System Inc.                  | 2.900% | 12/1/26       | 10,939              | 11,039                |
| <sup>1</sup> Ryder System Inc.                  | 2.850% | 3/1/27        | 2,000               | 2,006                 |

## Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Southwest Airlines Co.                                     | 4.750% | 5/4/23        | 16,676              | 17,234                |
| Southwest Airlines Co.                                     | 5.250% | 5/4/25        | 39,989              | 43,126                |
| Southwest Airlines Co.                                     | 3.000% | 11/15/26      | 3,085               | 3,122                 |
| Teledyne Technologies Inc.                                 | 0.650% | 4/1/23        | 11,647              | 11,516                |
| Teledyne Technologies Inc.                                 | 0.950% | 4/1/24        | 15,198              | 14,846                |
| Teledyne Technologies Inc.                                 | 1.600% | 4/1/26        | 16,575              | 15,979                |
| Textron Inc.   | 4.300% | 3/1/24        | 7,242               | 7,518                 |
| Textron Inc.   | 3.875% | 3/1/25        | 6,367               | 6,639                 |
| Textron Inc.   | 4.000% | 3/15/26       | 10,208              | 10,727                |
| Timken Co.   | 3.875% | 9/1/24        | 6,705               | 6,907                 |
| Trane Technologies Global Holding Co. Ltd.                 | 4.250% | 6/15/23       | 14,814              | 15,265                |
| Trane Technologies Luxembourg Finance SA                   | 3.550% | 11/1/24       | 8,041               | 8,305                 |
| Trane Technologies Luxembourg Finance SA                   | 3.500% | 3/21/26       | 9,333               | 9,743                 |
| Trimble Inc.   | 4.150% | 6/15/23       | 7,071               | 7,254                 |
| Trimble Inc.   | 4.750% | 12/1/24       | 8,752               | 9,233                 |
| Tyco Electronics Group SA                                  | 3.450% | 8/1/24        | 8,016               | 8,230                 |
| Tyco Electronics Group SA                                  | 3.700% | 2/15/26       | 6,026               | 6,316                 |
| Union Pacific Corp.  | 2.750% | 4/15/23       | 4,298               | 4,344                 |
| Union Pacific Corp.  | 3.500% | 6/8/23        | 15,748              | 16,103                |
| Union Pacific Corp.  | 3.646% | 2/15/24       | 14,146              | 14,579                |
| Union Pacific Corp.  | 3.150% | 3/1/24        | 17,161              | 17,588                |
| Union Pacific Corp.  | 3.750% | 3/15/24       | 12,090              | 12,496                |
| Union Pacific Corp.  | 3.250% | 1/15/25       | 6,031               | 6,196                 |
| Union Pacific Corp.  | 3.750% | 7/15/25       | 5,547               | 5,811                 |
| Union Pacific Corp.  | 3.250% | 8/15/25       | 8,769               | 9,041                 |
| Union Pacific Corp.  | 2.750% | 3/1/26        | 16,623              | 16,874                |
| 1 United Airlines Pass-Through Trust Class A Series 2012-1 | 4.150% | 4/11/24       | 6,581               | 6,704                 |
| 1 United Airlines Pass-Through Trust Class A Series 2013-1 | 4.300% | 8/15/25       | 8,391               | 8,669                 |
| 1 United Airlines Pass-Through Trust Class A Series 2014-1 | 4.000% | 4/11/26       | 10,256              | 10,469                |
| 1 United Airlines Pass-Through Trust Class A Series 2014-2 | 3.750% | 9/3/26        | 8,639               | 8,790                 |
| 1 United Airlines Pass-Through Trust Class B Series 2020-1 | 4.875% | 1/15/26       | 17,021              | 17,281                |
| United Parcel Service Inc.                                 | 2.500% | 4/1/23        | 25,819              | 26,096                |
| United Parcel Service Inc.                                 | 2.200% | 9/1/24        | 11,201              | 11,302                |
| United Parcel Service Inc.                                 | 2.800% | 11/15/24      | 16,934              | 17,301                |
| United Parcel Service Inc.                                 | 3.900% | 4/1/25        | 15,858              | 16,683                |
| United Parcel Service Inc.                                 | 2.400% | 11/15/26      | 5,824               | 5,877                 |
| Vontier Corp.  | 1.800% | 4/1/26        | 11,090              | 10,359                |
| Waste Management Inc.                                      | 2.400% | 5/15/23       | 21,240              | 21,402                |
| Waste Management Inc.                                      | 0.750% | 11/15/25      | 8,714               | 8,235                 |
| Westinghouse Air Brake Technologies Corp.                  | 4.400% | 3/15/24       | 14,277              | 14,791                |
| Westinghouse Air Brake Technologies Corp.                  | 3.200% | 6/15/25       | 14,232              | 14,370                |
| Westinghouse Air Brake Technologies Corp.                  | 3.450% | 11/15/26      | 17,108              | 17,350                |
| WW Grainger Inc.   | 1.850% | 2/15/25       | 11,179              | 11,088                |
| Xylem Inc.   | 3.250% | 11/1/26       | 10,155              | 10,429                |

**3,237,330**

### Materials (1.7%)

|                                 |        |          |        |        |
|---------------------------------|--------|----------|--------|--------|
| Air Products and Chemicals Inc. | 3.350% | 7/31/24  | 8,708  | 8,973  |
| Air Products and Chemicals Inc. | 1.500% | 10/15/25 | 14,142 | 13,832 |
| Albemarle Corp.                 | 4.150% | 12/1/24  | 6,910  | 7,200  |
| ArcelorMittal SA                | 4.550% | 3/11/26  | 13,626 | 14,310 |
| Berry Global Inc.               | 0.950% | 2/15/24  | 16,348 | 15,898 |
| Berry Global Inc.               | 1.570% | 1/15/26  | 35,358 | 33,678 |
| Berry Global Inc.               | 1.650% | 1/15/27  | 4,681  | 4,353  |
| BHP Billiton Finance USA Ltd.   | 3.850% | 9/30/23  | 10,095 | 10,441 |
| BHP Billiton Finance USA Ltd.   | 6.420% | 3/1/26   | 7,484  | 8,657  |



## Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Carlisle Cos. Inc.                      | 3.500% | 12/1/24       | 9,531               | 9,830                 |
| Celanese US Holdings LLC                | 3.500% | 5/8/24        | 12,273              | 12,521                |
| Celanese US Holdings LLC                | 1.400% | 8/5/26        | 9,980               | 9,387                 |
| Celulosa Arauco y Constitucion SA       | 4.500% | 8/1/24        | 8,345               | 8,633                 |
| CF Industries Inc.                      | 3.450% | 6/1/23        | 11,437              | 11,640                |
| Dow Chemical Co.                        | 4.550% | 11/30/25      | 427                 | 458                   |
| Dow Chemical Co.                        | 3.625% | 5/15/26       | 16,560              | 17,295                |
| DuPont de Nemours Inc.                  | 4.205% | 11/15/23      | 48,708              | 50,470                |
| DuPont de Nemours Inc.                  | 4.493% | 11/15/25      | 37,748              | 40,228                |
| Eastman Chemical Co.                    | 3.800% | 3/15/25       | 14,569              | 15,100                |
| Ecolab Inc.                             | 0.900% | 12/15/23      | 5,695               | 5,600                 |
| Ecolab Inc.                             | 2.700% | 11/1/26       | 18,160              | 18,495                |
| Ecolab Inc.                             | 1.650% | 2/1/27        | 11,350              | 11,043                |
| El du Pont de Nemours & Co.             | 1.700% | 7/15/25       | 11,338              | 11,110                |
| Fibria Overseas Finance Ltd.            | 4.000% | 1/14/25       | 7,935               | 8,152                 |
| Fibria Overseas Finance Ltd.            | 5.500% | 1/17/27       | 15,075              | 16,209                |
| FMC Corp.                               | 4.100% | 2/1/24        | 7,005               | 7,222                 |
| FMC Corp.                               | 3.200% | 10/1/26       | 11,000              | 11,250                |
| Freeport-McMoRan Inc.                   | 3.875% | 3/15/23       | 4,000               | 4,068                 |
| Freeport-McMoRan Inc.                   | 4.550% | 11/14/24      | 4,825               | 5,039                 |
| Freeport-McMoRan Inc.                   | 5.000% | 9/1/27        | 3,800               | 3,918                 |
| Freeport-McMoRan Inc.                   | 4.125% | 3/1/28        | 15,450              | 15,618                |
| Georgia-Pacific LLC                     | 8.000% | 1/15/24       | 8,707               | 9,684                 |
| 2 Georgia-Pacific LLC                   | 0.625% | 5/15/24       | 3,500               | 3,388                 |
| 2 Georgia-Pacific LLC                   | 1.750% | 9/30/25       | 9,500               | 9,282                 |
| International Flavors & Fragrances Inc. | 3.200% | 5/1/23        | 2,644               | 2,675                 |
| Kinross Gold Corp.                      | 5.950% | 3/15/24       | 5,186               | 5,492                 |
| Linde Inc.                              | 2.650% | 2/5/25        | 8,257               | 8,402                 |
| Linde Inc.                              | 3.200% | 1/30/26       | 13,879              | 14,399                |
| LYB International Finance BV            | 4.000% | 7/15/23       | 14,195              | 14,604                |
| LYB International Finance III LLC       | 1.250% | 10/1/25       | 17,246              | 16,479                |
| LyondellBasell Industries NV            | 5.750% | 4/15/24       | 9,016               | 9,605                 |
| Martin Marietta Materials Inc.          | 0.650% | 7/15/23       | 4,160               | 4,099                 |
| Martin Marietta Materials Inc.          | 4.250% | 7/2/24        | 9,394               | 9,811                 |
| Mosaic Co.                              | 4.250% | 11/15/23      | 23,816              | 24,631                |
| Nucor Corp.                             | 4.000% | 8/1/23        | 10,598              | 10,879                |
| Nucor Corp.                             | 2.000% | 6/1/25        | 17,648              | 17,463                |
| Nutrien Ltd.                            | 1.900% | 5/13/23       | 9,572               | 9,589                 |
| Nutrien Ltd.                            | 3.000% | 4/1/25        | 8,486               | 8,629                 |
| Nutrien Ltd.                            | 4.000% | 12/15/26      | 12,846              | 13,683                |
| Packaging Corp. of America              | 3.650% | 9/15/24       | 7,672               | 7,931                 |
| PPG Industries Inc.                     | 3.200% | 3/15/23       | 4,919               | 5,004                 |
| PPG Industries Inc.                     | 2.400% | 8/15/24       | 9,011               | 9,082                 |
| PPG Industries Inc.                     | 1.200% | 3/15/26       | 16,804              | 16,042                |
| Reliance Steel & Aluminum Co.           | 4.500% | 4/15/23       | 5,083               | 5,200                 |
| Reliance Steel & Aluminum Co.           | 1.300% | 8/15/25       | 5,850               | 5,630                 |
| Sherwin-Williams Co.                    | 3.125% | 6/1/24        | 27,500              | 28,127                |
| Sherwin-Williams Co.                    | 3.450% | 8/1/25        | 7,483               | 7,701                 |
| Southern Copper Corp.                   | 3.875% | 4/23/25       | 9,678               | 9,969                 |
| Steel Dynamics Inc.                     | 2.800% | 12/15/24      | 9,960               | 10,110                |
| Steel Dynamics Inc.                     | 2.400% | 6/15/25       | 13,162              | 13,131                |
| Vale Overseas Ltd.                      | 6.250% | 8/10/26       | 38,409              | 43,389                |
| Vulcan Materials Co.                    | 4.500% | 4/1/25        | 7,026               | 7,445                 |
| Westlake Corp.                          | 3.600% | 8/15/26       | 18,200              | 18,915                |
| WestRock RKT LLC                        | 4.000% | 3/1/23        | 7,845               | 7,990                 |

## Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| WRKCo Inc.   | 3.000% | 9/15/24       | 14,059              | 14,306                |
| WRKCo Inc.   | 3.750% | 3/15/25       | 21,794              | 22,643                |
| WRKCo Inc.   | 4.650% | 3/15/26       | 17,356              | 18,726                |
|  |        |               |                     | <b>854,763</b>        |
| <b>Real Estate (3.6%)</b>                            |        |               |                     |                       |
| Alexandria Real Estate Equities Inc.                 | 3.450% | 4/30/25       | 23,173              | 23,989                |
| Alexandria Real Estate Equities Inc.                 | 4.300% | 1/15/26       | 3,787               | 4,038                 |
| Alexandria Real Estate Equities Inc.                 | 3.800% | 4/15/26       | 5,892               | 6,208                 |
| Alexandria Real Estate Equities Inc.                 | 3.950% | 1/15/27       | 7,838               | 8,338                 |
| American Campus Communities Operating Partnership LP | 3.750% | 4/15/23       | 7,668               | 7,785                 |
| American Campus Communities Operating Partnership LP | 4.125% | 7/1/24        | 9,324               | 9,687                 |
| American Campus Communities Operating Partnership LP | 3.300% | 7/15/26       | 9,613               | 9,891                 |
| American Tower Corp.                                 | 3.000% | 6/15/23       | 18,766              | 19,044                |
| American Tower Corp.                                 | 0.600% | 1/15/24       | 7,542               | 7,344                 |
| American Tower Corp.                                 | 5.000% | 2/15/24       | 23,955              | 25,235                |
| American Tower Corp.                                 | 3.375% | 5/15/24       | 20,771              | 21,232                |
| American Tower Corp.                                 | 2.950% | 1/15/25       | 14,079              | 14,233                |
| American Tower Corp.                                 | 2.400% | 3/15/25       | 16,894              | 16,842                |
| American Tower Corp.                                 | 4.000% | 6/1/25        | 15,574              | 16,214                |
| American Tower Corp.                                 | 1.300% | 9/15/25       | 14,668              | 14,056                |
| American Tower Corp.                                 | 4.400% | 2/15/26       | 10,277              | 10,902                |
| American Tower Corp.                                 | 1.600% | 4/15/26       | 12,797              | 12,273                |
| American Tower Corp.                                 | 1.450% | 9/15/26       | 15,172              | 14,371                |
| American Tower Corp.                                 | 3.375% | 10/15/26      | 20,896              | 21,448                |
| American Tower Corp.                                 | 2.750% | 1/15/27       | 17,183              | 17,160                |
| American Tower Corp.                                 | 3.125% | 1/15/27       | 10,129              | 10,236                |
| <sup>1</sup> AvalonBay Communities Inc.              | 4.200% | 12/15/23      | 7,723               | 7,992                 |
| <sup>1</sup> AvalonBay Communities Inc.              | 3.500% | 11/15/24      | 10,040              | 10,354                |
| <sup>1</sup> AvalonBay Communities Inc.              | 3.450% | 6/1/25        | 11,312              | 11,667                |
| <sup>1</sup> AvalonBay Communities Inc.              | 3.500% | 11/15/25      | 5,919               | 6,153                 |
| <sup>1</sup> AvalonBay Communities Inc.              | 2.950% | 5/11/26       | 12,175              | 12,484                |
| <sup>1</sup> AvalonBay Communities Inc.              | 2.900% | 10/15/26      | 3,980               | 4,071                 |
| Boston Properties LP                                 | 3.125% | 9/1/23        | 19,184              | 19,492                |
| Boston Properties LP                                 | 3.800% | 2/1/24        | 12,860              | 13,223                |
| Boston Properties LP                                 | 3.200% | 1/15/25       | 13,912              | 14,219                |
| Boston Properties LP                                 | 3.650% | 2/1/26        | 22,670              | 23,482                |
| Boston Properties LP                                 | 2.750% | 10/1/26       | 18,039              | 18,083                |
| Brandywine Operating Partnership LP                  | 4.100% | 10/1/24       | 8,501               | 8,791                 |
| Brixmor Operating Partnership LP                     | 3.650% | 6/15/24       | 14,739              | 15,181                |
| Brixmor Operating Partnership LP                     | 3.850% | 2/1/25        | 15,060              | 15,648                |
| Brixmor Operating Partnership LP                     | 4.125% | 6/15/26       | 10,135              | 10,683                |
| Camden Property Trust                                | 2.950% | 12/15/22      | 8,851               | 8,923                 |
| CBRE Services Inc.                                   | 4.875% | 3/1/26        | 13,600              | 14,772                |
| CC Holdings GSV LLC                                  | 3.849% | 4/15/23       | 30,846              | 31,598                |
| Corporate Office Properties LP                       | 2.250% | 3/15/26       | 7,321               | 7,199                 |
| Crown Castle International Corp.                     | 3.150% | 7/15/23       | 16,137              | 16,421                |
| Crown Castle International Corp.                     | 3.200% | 9/1/24        | 20,813              | 21,234                |
| Crown Castle International Corp.                     | 1.350% | 7/15/25       | 7,298               | 7,002                 |
| Crown Castle International Corp.                     | 4.450% | 2/15/26       | 23,491              | 24,964                |
| Crown Castle International Corp.                     | 3.700% | 6/15/26       | 23,687              | 24,580                |
| Crown Castle International Corp.                     | 1.050% | 7/15/26       | 11,048              | 10,319                |
| CubeSmart LP   | 4.000% | 11/15/25      | 7,006               | 7,329                 |
| CubeSmart LP   | 3.125% | 9/1/26        | 7,048               | 7,196                 |
| CyrusOne LP  | 2.900% | 11/15/24      | 13,765              | 14,023                |
| Duke Realty LP                                       | 3.250% | 6/30/26       | 7,423               | 7,628                 |

## Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| EPR Properties                          | 4.500% | 4/1/25        | 3,045               | 3,131                 |
| Equinix Inc.                            | 2.625% | 11/18/24      | 17,269              | 17,377                |
| Equinix Inc.                            | 1.250% | 7/15/25       | 6,046               | 5,766                 |
| Equinix Inc.                            | 1.000% | 9/15/25       | 16,743              | 15,860                |
| Equinix Inc.                            | 1.450% | 5/15/26       | 15,010              | 14,281                |
| Equinix Inc.                            | 2.900% | 11/18/26      | 17,426              | 17,555                |
| ERP Operating LP                        | 3.000% | 4/15/23       | 11,808              | 11,960                |
| ERP Operating LP                        | 3.375% | 6/1/25        | 14,144              | 14,669                |
| ERP Operating LP                        | 2.850% | 11/1/26       | 7,739               | 7,922                 |
| Essex Portfolio LP                      | 3.250% | 5/1/23        | 10,880              | 11,011                |
| Essex Portfolio LP                      | 3.875% | 5/1/24        | 7,777               | 8,031                 |
| Essex Portfolio LP                      | 3.500% | 4/1/25        | 16,984              | 17,510                |
| Essex Portfolio LP                      | 3.375% | 4/15/26       | 4,535               | 4,668                 |
| Federal Realty Investment Trust         | 3.950% | 1/15/24       | 10,655              | 10,974                |
| Federal Realty Investment Trust         | 1.250% | 2/15/26       | 11,349              | 10,851                |
| GLP Capital LP                          | 5.375% | 11/1/23       | 12,885              | 13,431                |
| GLP Capital LP                          | 3.350% | 9/1/24        | 12,768              | 12,917                |
| GLP Capital LP                          | 5.250% | 6/1/25        | 18,428              | 19,477                |
| GLP Capital LP                          | 5.375% | 4/15/26       | 18,121              | 19,400                |
| Healthcare Trust of America Holdings LP | 3.500% | 8/1/26        | 17,761              | 18,408                |
| Healthpeak Properties Inc.              | 3.400% | 2/1/25        | 8,517               | 8,747                 |
| Healthpeak Properties Inc.              | 4.000% | 6/1/25        | 4,797               | 5,014                 |
| Healthpeak Properties Inc.              | 3.250% | 7/15/26       | 14,255              | 14,747                |
| Healthpeak Properties Inc.              | 1.350% | 2/1/27        | 1,375               | 1,301                 |
| Highwoods Realty LP                     | 3.625% | 1/15/23       | 1,360               | 1,377                 |
| Host Hotels & Resorts LP                | 3.875% | 4/1/24        | 6,917               | 7,069                 |
| Host Hotels & Resorts LP                | 4.000% | 6/15/25       | 10,752              | 11,132                |
| Host Hotels & Resorts LP                | 4.500% | 2/1/26        | 8,552               | 8,974                 |
| Kilroy Realty LP                        | 3.450% | 12/15/24      | 9,220               | 9,450                 |
| Kilroy Realty LP                        | 4.375% | 10/1/25       | 12,768              | 13,460                |
| Kimco Realty Corp.                      | 3.375% | 10/15/22      | 1,709               | 1,714                 |
| Kimco Realty Corp.                      | 3.500% | 4/15/23       | 2,965               | 3,000                 |
| Kimco Realty Corp.                      | 3.125% | 6/1/23        | 6,893               | 6,988                 |
| Kimco Realty Corp.                      | 2.700% | 3/1/24        | 9,687               | 9,768                 |
| Kimco Realty Corp.                      | 3.300% | 2/1/25        | 14,835              | 15,216                |
| Kimco Realty Corp.                      | 2.800% | 10/1/26       | 10,258              | 10,310                |
| Kite Realty Group LP                    | 4.000% | 10/1/26       | 6,543               | 6,816                 |
| Kite Realty Group Trust                 | 4.000% | 3/15/25       | 1,366               | 1,405                 |
| LifeStorage LP                          | 3.500% | 7/1/26        | 12,468              | 12,975                |
| Mid-America Apartments LP               | 4.300% | 10/15/23      | 7,959               | 8,194                 |
| Mid-America Apartments LP               | 3.750% | 6/15/24       | 7,492               | 7,728                 |
| Mid-America Apartments LP               | 4.000% | 11/15/25      | 9,983               | 10,478                |
| Mid-America Apartments LP               | 1.100% | 9/15/26       | 9,147               | 8,585                 |
| National Retail Properties Inc.         | 3.900% | 6/15/24       | 8,019               | 8,293                 |
| National Retail Properties Inc.         | 4.000% | 11/15/25      | 10,832              | 11,399                |
| National Retail Properties Inc.         | 3.600% | 12/15/26      | 2,556               | 2,650                 |
| Office Properties Income Trust          | 4.250% | 5/15/24       | 7,352               | 7,498                 |
| Office Properties Income Trust          | 4.500% | 2/1/25        | 15,249              | 15,633                |
| Office Properties Income Trust          | 2.650% | 6/15/26       | 4,754               | 4,533                 |
| Office Properties Income Trust          | 2.400% | 2/1/27        | 11,973              | 11,065                |
| Omega Healthcare Investors Inc.         | 4.375% | 8/1/23        | 12,580              | 12,894                |
| Omega Healthcare Investors Inc.         | 4.950% | 4/1/24        | 10,363              | 10,814                |
| Omega Healthcare Investors Inc.         | 4.500% | 1/15/25       | 8,698               | 9,064                 |
| Omega Healthcare Investors Inc.         | 5.250% | 1/15/26       | 13,512              | 14,512                |
| Piedmont Operating Partnership LP       | 3.400% | 6/1/23        | 6,202               | 6,274                 |

Short-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Piedmont Operating Partnership LP | 4.450% | 3/15/24       | 6,595               | 6,833                 |
| Prologis LP                       | 3.250% | 10/1/26       | 11,811              | 12,273                |
| Public Storage                    | 0.875% | 2/15/26       | 10,949              | 10,425                |
| Public Storage                    | 1.500% | 11/9/26       | 16,735              | 16,227                |
| Realty Income Corp.               | 4.600% | 2/6/24        | 16,175              | 16,854                |
| Realty Income Corp.               | 3.875% | 7/15/24       | 10,330              | 10,710                |
| Realty Income Corp.               | 3.875% | 4/15/25       | 15,164              | 15,832                |
| Realty Income Corp.               | 4.625% | 11/1/25       | 10,069              | 10,813                |
| Realty Income Corp.               | 0.750% | 3/15/26       | 1,732               | 1,618                 |
| Realty Income Corp.               | 4.875% | 6/1/26        | 13,028              | 14,188                |
| Realty Income Corp.               | 4.125% | 10/15/26      | 9,284               | 9,855                 |
| Realty Income Corp.               | 3.000% | 1/15/27       | 14,756              | 15,005                |
| Regency Centers LP                | 3.600% | 2/1/27        | 12,082              | 12,668                |
| Sabra Health Care LP              | 5.125% | 8/15/26       | 11,317              | 11,998                |
| Simon Property Group LP           | 2.750% | 6/1/23        | 14,353              | 14,502                |
| Simon Property Group LP           | 3.750% | 2/1/24        | 13,579              | 13,992                |
| Simon Property Group LP           | 2.000% | 9/13/24       | 25,149              | 25,065                |
| Simon Property Group LP           | 3.375% | 10/1/24       | 17,058              | 17,549                |
| Simon Property Group LP           | 3.500% | 9/1/25        | 31,069              | 32,098                |
| Simon Property Group LP           | 3.300% | 1/15/26       | 15,171              | 15,549                |
| Simon Property Group LP           | 3.250% | 11/30/26      | 18,675              | 19,213                |
| SITE Centers Corp.                | 3.625% | 2/1/25        | 8,476               | 8,696                 |
| SITE Centers Corp.                | 4.250% | 2/1/26        | 3,131               | 3,262                 |
| SL Green Realty Corp.             | 4.500% | 12/1/22       | 6,258               | 6,358                 |
| Spirit Realty LP                  | 4.450% | 9/15/26       | 3,432               | 3,670                 |
| Spirit Realty LP                  | 3.200% | 1/15/27       | 10,421              | 10,583                |
| Tanger Properties LP              | 3.125% | 9/1/26        | 6,289               | 6,273                 |
| UDR Inc.                          | 2.950% | 9/1/26        | 6,703               | 6,800                 |
| Ventas Realty LP                  | 3.500% | 4/15/24       | 8,023               | 8,221                 |
| Ventas Realty LP                  | 3.750% | 5/1/24        | 8,183               | 8,407                 |
| Ventas Realty LP                  | 2.650% | 1/15/25       | 2,813               | 2,828                 |
| Ventas Realty LP                  | 3.500% | 2/1/25        | 22,024              | 22,597                |
| Ventas Realty LP                  | 4.125% | 1/15/26       | 11,210              | 11,820                |
| Ventas Realty LP                  | 3.250% | 10/15/26      | 7,977               | 8,162                 |
| Vornado Realty LP                 | 3.500% | 1/15/25       | 10,204              | 10,413                |
| Vornado Realty LP                 | 2.150% | 6/1/26        | 12,877              | 12,498                |
| Welltower Inc.                    | 4.500% | 1/15/24       | 10,774              | 11,191                |
| Welltower Inc.                    | 3.625% | 3/15/24       | 24,307              | 24,977                |
| Welltower Inc.                    | 4.000% | 6/1/25        | 45,172              | 47,279                |
| Welltower Inc.                    | 4.250% | 4/1/26        | 4,166               | 4,433                 |
| Welltower Inc.                    | 2.700% | 2/15/27       | 9,427               | 9,500                 |
| Weyerhaeuser Co.                  | 8.500% | 1/15/25       | 4,944               | 5,790                 |
| WP Carey Inc.                     | 4.600% | 4/1/24        | 6,726               | 7,020                 |
| WP Carey Inc.                     | 4.000% | 2/1/25        | 10,049              | 10,498                |
| WP Carey Inc.                     | 4.250% | 10/1/26       | 6,463               | 6,883                 |
|                                   |        |               |                     | <b>1,800,939</b>      |
| <b>Technology (9.1%)</b>          |        |               |                     |                       |
| Adobe Inc.                        | 1.900% | 2/1/25        | 15,393              | 15,398                |
| Adobe Inc.                        | 3.250% | 2/1/25        | 19,855              | 20,502                |
| Adobe Inc.                        | 2.150% | 2/1/27        | 22,886              | 22,784                |
| Altera Corp.                      | 4.100% | 11/15/23      | 14,722              | 15,271                |
| Analog Devices Inc.               | 2.950% | 4/1/25        | 15,487              | 15,863                |
| Analog Devices Inc.               | 3.500% | 12/5/26       | 23,179              | 24,465                |
| Apple Inc.                        | 2.850% | 2/23/23       | 27,408              | 27,773                |
| Apple Inc.                        | 2.400% | 5/3/23        | 112,850             | 114,240               |

## Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Apple Inc.                                  | 0.750% | 5/11/23       | 55,000              | 54,642                |
| Apple Inc.                                  | 3.000% | 2/9/24        | 46,003              | 47,155                |
| Apple Inc.                                  | 3.450% | 5/6/24        | 56,658              | 58,703                |
| Apple Inc.                                  | 2.850% | 5/11/24       | 63,723              | 65,144                |
| Apple Inc.                                  | 1.800% | 9/11/24       | 19,158              | 19,161                |
| Apple Inc.                                  | 2.750% | 1/13/25       | 25,510              | 26,135                |
| Apple Inc.                                  | 2.500% | 2/9/25        | 29,913              | 30,444                |
| Apple Inc.                                  | 1.125% | 5/11/25       | 53,964              | 52,700                |
| Apple Inc.                                  | 3.200% | 5/13/25       | 55,848              | 57,943                |
| Apple Inc.                                  | 0.550% | 8/20/25       | 15,523              | 14,775                |
| Apple Inc.                                  | 0.700% | 2/8/26        | 42,514              | 40,632                |
| Apple Inc.                                  | 3.250% | 2/23/26       | 75,299              | 78,592                |
| Apple Inc.                                  | 2.450% | 8/4/26        | 54,340              | 55,193                |
| Apple Inc.                                  | 2.050% | 9/11/26       | 43,439              | 43,360                |
| Apple Inc.                                  | 3.350% | 2/9/27        | 50,000              | 52,684                |
| Applied Materials Inc.                      | 3.900% | 10/1/25       | 14,416              | 15,232                |
| Arrow Electronics Inc.                      | 4.500% | 3/1/23        | 5,850               | 5,968                 |
| Arrow Electronics Inc.                      | 3.250% | 9/8/24        | 13,125              | 13,341                |
| Arrow Electronics Inc.                      | 4.000% | 4/1/25        | 5,336               | 5,534                 |
| Autodesk Inc.                               | 4.375% | 6/15/25       | 10,525              | 11,108                |
| Automatic Data Processing Inc.              | 3.375% | 9/15/25       | 23,571              | 24,605                |
| Avnet Inc.                                  | 4.625% | 4/15/26       | 13,437              | 14,239                |
| Broadcom Corp.                              | 3.625% | 1/15/24       | 2,096               | 2,151                 |
| Broadcom Corp.                              | 3.875% | 1/15/27       | 77,609              | 80,835                |
| Broadcom Inc.                               | 2.250% | 11/15/23      | 7,176               | 7,206                 |
| Broadcom Inc.                               | 3.625% | 10/15/24      | 14,970              | 15,410                |
| Broadcom Inc.                               | 4.700% | 4/15/25       | 20,884              | 22,196                |
| Broadcom Inc.                               | 3.150% | 11/15/25      | 19,407              | 19,768                |
| Broadcom Inc.                               | 4.250% | 4/15/26       | 26,791              | 28,305                |
| Broadcom Inc.                               | 3.459% | 9/15/26       | 20,214              | 20,818                |
| Broadridge Financial Solutions Inc.         | 3.400% | 6/27/26       | 11,321              | 11,756                |
| Cadence Design Systems Inc.                 | 4.375% | 10/15/24      | 7,232               | 7,593                 |
| CDW LLC                                     | 4.125% | 5/1/25        | 8,750               | 8,869                 |
| CGI Inc.                                    | 1.450% | 9/14/26       | 13,625              | 12,962                |
| Cisco Systems Inc.                          | 2.200% | 9/20/23       | 25,369              | 25,627                |
| Cisco Systems Inc.                          | 3.625% | 3/4/24        | 16,987              | 17,627                |
| Cisco Systems Inc.                          | 3.500% | 6/15/25       | 8,038               | 8,411                 |
| Cisco Systems Inc.                          | 2.950% | 2/28/26       | 19,066              | 19,762                |
| Cisco Systems Inc.                          | 2.500% | 9/20/26       | 33,867              | 34,612                |
| Citrix Systems Inc.                         | 1.250% | 3/1/26        | 17,475              | 17,093                |
| Dell International LLC                      | 5.450% | 6/15/23       | 21,721              | 22,611                |
| Dell International LLC                      | 4.000% | 7/15/24       | 21,585              | 22,398                |
| Dell International LLC                      | 5.850% | 7/15/25       | 34,205              | 37,594                |
| Dell International LLC                      | 6.020% | 6/15/26       | 93,532              | 104,608               |
| Dell International LLC                      | 4.900% | 10/1/26       | 43,160              | 46,778                |
| DXC Technology Co.                          | 1.800% | 9/15/26       | 20,417              | 19,486                |
| Equifax Inc.                                | 3.300% | 12/15/22      | 15,744              | 15,913                |
| Equifax Inc.                                | 3.950% | 6/15/23       | 7,080               | 7,252                 |
| Equifax Inc.                                | 2.600% | 12/1/24       | 18,437              | 18,576                |
| Equifax Inc.                                | 2.600% | 12/15/25      | 12,231              | 12,245                |
| Fidelity National Information Services Inc. | 0.375% | 3/1/23        | 20,275              | 20,014                |
| Fidelity National Information Services Inc. | 0.600% | 3/1/24        | 10,276              | 9,979                 |
| Fidelity National Information Services Inc. | 1.150% | 3/1/26        | 37,372              | 35,309                |
| Fiserv Inc.                                 | 3.800% | 10/1/23       | 37,407              | 38,503                |
| Fiserv Inc.                                 | 2.750% | 7/1/24        | 52,716              | 53,269                |

Short-Term Corporate Bond Index Fund

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| Fiserv Inc.                           | 3.850% | 6/1/25        | 6,218               | 6,476                 |
| Fiserv Inc.                           | 3.200% | 7/1/26        | 45,055              | 46,011                |
| Flex Ltd.                             | 4.750% | 6/15/25       | 13,661              | 14,486                |
| Flex Ltd.                             | 3.750% | 2/1/26        | 17,617              | 18,183                |
| Fortinet Inc.                         | 1.000% | 3/15/26       | 11,288              | 10,586                |
| Genpact Luxembourg Sarl               | 3.375% | 12/1/24       | 8,011               | 8,228                 |
| Harman International Industries Inc.  | 4.150% | 5/15/25       | 6,528               | 6,869                 |
| Hewlett Packard Enterprise Co.        | 2.250% | 4/1/23        | 18,839              | 18,953                |
| Hewlett Packard Enterprise Co.        | 4.450% | 10/2/23       | 23,977              | 24,872                |
| Hewlett Packard Enterprise Co.        | 1.450% | 4/1/24        | 19,734              | 19,427                |
| Hewlett Packard Enterprise Co.        | 4.900% | 10/15/25      | 51,091              | 54,869                |
| Hewlett Packard Enterprise Co.        | 1.750% | 4/1/26        | 17,736              | 17,123                |
| HP Inc.                               | 2.200% | 6/17/25       | 28,288              | 28,109                |
| HP Inc.                               | 1.450% | 6/17/26       | 23,600              | 22,384                |
| Hubbell Inc.                          | 3.350% | 3/1/26        | 8,530               | 8,789                 |
| IHS Markit Ltd.                       | 4.125% | 8/1/23        | 7,760               | 7,983                 |
| IHS Markit Ltd.                       | 3.625% | 5/1/24        | 6,250               | 6,455                 |
| Intel Corp.                           | 2.700% | 12/15/22      | 33,030              | 33,433                |
| Intel Corp.                           | 2.875% | 5/11/24       | 29,463              | 30,138                |
| Intel Corp.                           | 3.400% | 3/25/25       | 35,293              | 36,560                |
| Intel Corp.                           | 3.700% | 7/29/25       | 43,748              | 45,790                |
| Intel Corp.                           | 2.600% | 5/19/26       | 22,758              | 23,212                |
| International Business Machines Corp. | 3.375% | 8/1/23        | 36,012              | 36,913                |
| International Business Machines Corp. | 3.625% | 2/12/24       | 32,236              | 33,344                |
| International Business Machines Corp. | 3.000% | 5/15/24       | 58,694              | 60,067                |
| International Business Machines Corp. | 7.000% | 10/30/25      | 9,215               | 10,698                |
| International Business Machines Corp. | 3.450% | 2/19/26       | 29,279              | 30,545                |
| International Business Machines Corp. | 3.300% | 5/15/26       | 81,991              | 85,348                |
| International Business Machines Corp. | 3.300% | 1/27/27       | 10,125              | 10,550                |
| Intuit Inc.                           | 0.650% | 7/15/23       | 6,584               | 6,497                 |
| Intuit Inc.                           | 0.950% | 7/15/25       | 10,612              | 10,172                |
| 1 J Paul Getty Trust                  | 0.391% | 1/1/24        | 300                 | 294                   |
| Jabil Inc.                            | 1.700% | 4/15/26       | 8,920               | 8,618                 |
| Juniper Networks Inc.                 | 1.200% | 12/10/25      | 14,886              | 14,226                |
| KLA Corp.                             | 4.650% | 11/1/24       | 29,583              | 31,317                |
| 2 Kyndryl Holdings Inc.               | 2.050% | 10/15/26      | 8,550               | 8,067                 |
| Lam Research Corp.                    | 3.800% | 3/15/25       | 10,831              | 11,333                |
| Lam Research Corp.                    | 3.750% | 3/15/26       | 17,062              | 18,046                |
| Legrand France SA                     | 8.500% | 2/15/25       | 8,705               | 10,243                |
| Leidos Inc.                           | 2.950% | 5/15/23       | 12,168              | 12,315                |
| Leidos Inc.                           | 3.625% | 5/15/25       | 10,340              | 10,663                |
| 1 Marvell Technology Inc.             | 4.200% | 6/22/23       | 14,587              | 14,996                |
| Microchip Technology Inc.             | 4.333% | 6/1/23        | 26,139              | 26,886                |
| Microchip Technology Inc.             | 2.670% | 9/1/23        | 3,376               | 3,408                 |
| Microchip Technology Inc.             | 4.250% | 9/1/25        | 22,705              | 23,252                |
| Micron Technology Inc.                | 4.975% | 2/6/26        | 13,210              | 14,268                |
| Micron Technology Inc.                | 4.185% | 2/15/27       | 21,979              | 23,254                |
| Microsoft Corp.                       | 2.375% | 5/1/23        | 21,320              | 21,536                |
| Microsoft Corp.                       | 2.000% | 8/8/23        | 33,645              | 33,959                |
| Microsoft Corp.                       | 3.625% | 12/15/23      | 36,366              | 37,714                |
| Microsoft Corp.                       | 2.875% | 2/6/24        | 74,013              | 75,800                |
| Microsoft Corp.                       | 2.700% | 2/12/25       | 49,670              | 50,958                |
| Microsoft Corp.                       | 3.125% | 11/3/25       | 58,162              | 60,403                |
| Microsoft Corp.                       | 2.400% | 8/8/26        | 92,601              | 94,112                |
| Microsoft Corp.                       | 3.300% | 2/6/27        | 103,385             | 109,315               |

Short-Term Corporate Bond Index Fund

|                          | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------|--------|---------------|---------------------|-----------------------|
| Moody's Corp.            | 4.875% | 2/15/24       | 15,484              | 16,238                |
| Moody's Corp.            | 3.750% | 3/24/25       | 12,238              | 12,766                |
| Motorola Solutions Inc.  | 4.000% | 9/1/24        | 13,290              | 13,742                |
| NetApp Inc.              | 3.300% | 9/29/24       | 9,504               | 9,730                 |
| NetApp Inc.              | 1.875% | 6/22/25       | 16,592              | 16,264                |
| NVIDIA Corp.             | 0.309% | 6/15/23       | 19,750              | 19,459                |
| NVIDIA Corp.             | 0.584% | 6/14/24       | 11,319              | 11,013                |
| NVIDIA Corp.             | 3.200% | 9/16/26       | 23,894              | 24,936                |
| 2 NXP BV                 | 4.875% | 3/1/24        | 25,233              | 26,474                |
| 2 NXP BV                 | 2.700% | 5/1/25        | 20,225              | 20,345                |
| 2 NXP BV                 | 5.350% | 3/1/26        | 8,724               | 9,596                 |
| 2 NXP BV                 | 3.875% | 6/18/26       | 18,121              | 18,980                |
| Oracle Corp.             | 3.625% | 7/15/23       | 25,125              | 25,765                |
| Oracle Corp.             | 2.400% | 9/15/23       | 62,710              | 63,163                |
| Oracle Corp.             | 3.400% | 7/8/24        | 44,557              | 45,625                |
| Oracle Corp.             | 2.950% | 11/15/24      | 42,876              | 43,491                |
| Oracle Corp.             | 2.500% | 4/1/25        | 83,458              | 83,166                |
| Oracle Corp.             | 2.950% | 5/15/25       | 48,155              | 48,586                |
| Oracle Corp.             | 1.650% | 3/25/26       | 54,487              | 52,187                |
| Oracle Corp.             | 2.650% | 7/15/26       | 60,908              | 60,493                |
| 2 Qorvo Inc.             | 1.750% | 12/15/24      | 7,895               | 7,692                 |
| QUALCOMM Inc.            | 2.900% | 5/20/24       | 17,831              | 18,216                |
| QUALCOMM Inc.            | 3.450% | 5/20/25       | 33,744              | 35,050                |
| Quanta Services Inc.     | 0.950% | 10/1/24       | 500                 | 482                   |
| RELX Capital Inc.        | 3.500% | 3/16/23       | 15,467              | 15,730                |
| Roper Technologies Inc.  | 3.650% | 9/15/23       | 12,940              | 13,267                |
| Roper Technologies Inc.  | 2.350% | 9/15/24       | 10,262              | 10,302                |
| Roper Technologies Inc.  | 1.000% | 9/15/25       | 18,461              | 17,562                |
| Roper Technologies Inc.  | 3.850% | 12/15/25      | 5,116               | 5,357                 |
| Roper Technologies Inc.  | 3.800% | 12/15/26      | 13,299              | 13,994                |
| S&P Global Inc.          | 4.000% | 6/15/25       | 14,233              | 14,991                |
| S&P Global Inc.          | 2.950% | 1/22/27       | 10,109              | 10,387                |
| salesforce.com Inc.      | 3.250% | 4/11/23       | 24,310              | 24,796                |
| Skyworks Solutions Inc.  | 0.900% | 6/1/23        | 831                 | 819                   |
| Skyworks Solutions Inc.  | 1.800% | 6/1/26        | 21,597              | 20,634                |
| 2 TD SYNnex Corp.        | 1.250% | 8/9/24        | 17,225              | 16,714                |
| 2 TD SYNnex Corp.        | 1.750% | 8/9/26        | 14,533              | 13,802                |
| Texas Instruments Inc.   | 2.250% | 5/1/23        | 5,625               | 5,664                 |
| Texas Instruments Inc.   | 2.625% | 5/15/24       | 13,506              | 13,728                |
| Texas Instruments Inc.   | 1.375% | 3/12/25       | 25,686              | 25,253                |
| Texas Instruments Inc.   | 1.125% | 9/15/26       | 11,200              | 10,776                |
| TSMC Arizona Corp.       | 1.750% | 10/25/26      | 28,550              | 27,667                |
| Verisk Analytics Inc.    | 4.000% | 6/15/25       | 26,196              | 27,251                |
| VMware Inc.              | 0.600% | 8/15/23       | 33,903              | 33,314                |
| VMware Inc.              | 1.000% | 8/15/24       | 8,620               | 8,365                 |
| VMware Inc.              | 4.500% | 5/15/25       | 24,700              | 26,154                |
| VMware Inc.              | 1.400% | 8/15/26       | 39,155              | 37,172                |
| Western Digital Corp.    | 4.750% | 2/15/26       | 52,240              | 54,271                |
| Xilinx Inc.              | 2.950% | 6/1/24        | 13,193              | 13,430                |
|                          |        |               |                     | <b>4,502,034</b>      |
| <b>Utilities (4.9%)</b>  |        |               |                     |                       |
| AEP Transmission Co. LLC | 3.100% | 12/1/26       | 8,830               | 9,054                 |
| AES Corp.                | 1.375% | 1/15/26       | 17,001              | 16,142                |
| 1 Alabama Power Co.      | 3.550% | 12/1/23       | 6,949               | 7,144                 |
| Ameren Corp.             | 2.500% | 9/15/24       | 14,124              | 14,155                |

## Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Ameren Corp.   | 3.650% | 2/15/26       | 5,759               | 5,995                 |
| Ameren Illinois Co.                                  | 3.250% | 3/1/25        | 5,877               | 6,038                 |
| <sup>1</sup> American Electric Power Co. Inc.        | 2.950% | 12/15/22      | 21,153              | 21,359                |
| <sup>1</sup> American Electric Power Co. Inc.        | 0.750% | 11/1/23       | 2,000               | 1,959                 |
| American Electric Power Co. Inc.                     | 2.031% | 3/15/24       | 4,250               | 4,239                 |
| <sup>1</sup> American Electric Power Co. Inc.        | 1.000% | 11/1/25       | 3,822               | 3,625                 |
| American Electric Power Co. Inc.                     | 3.875% | 2/15/62       | 5,700               | 5,357                 |
| American Water Capital Corp.                         | 3.850% | 3/1/24        | 5,086               | 5,259                 |
| American Water Capital Corp.                         | 3.400% | 3/1/25        | 15,292              | 15,750                |
| Appalachian Power Co.                                | 3.400% | 6/1/25        | 7,054               | 7,292                 |
| Arizona Public Service Co.                           | 3.150% | 5/15/25       | 5,214               | 5,314                 |
| Atmos Energy Corp.                                   | 0.625% | 3/9/23        | 14,000              | 13,849                |
| Avangrid Inc.  | 3.150% | 12/1/24       | 14,901              | 15,196                |
| Avangrid Inc.  | 3.200% | 4/15/25       | 15,117              | 15,464                |
| Baltimore Gas & Electric Co.                         | 3.350% | 7/1/23        | 7,765               | 7,903                 |
| Baltimore Gas & Electric Co.                         | 2.400% | 8/15/26       | 7,249               | 7,302                 |
| Berkshire Hathaway Energy Co.                        | 3.750% | 11/15/23      | 16,013              | 16,500                |
| Berkshire Hathaway Energy Co.                        | 3.500% | 2/1/25        | 8,407               | 8,705                 |
| Berkshire Hathaway Energy Co.                        | 4.050% | 4/15/25       | 21,067              | 22,261                |
| Black Hills Corp.                                    | 4.250% | 11/30/23      | 8,126               | 8,403                 |
| Black Hills Corp.                                    | 1.037% | 8/23/24       | 12,230              | 11,892                |
| Black Hills Corp.                                    | 3.950% | 1/15/26       | 8,975               | 9,393                 |
| Black Hills Corp.                                    | 3.150% | 1/15/27       | 4,297               | 4,364                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 2.400% | 9/1/26        | 9,730               | 9,761                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 3.000% | 2/1/27        | 6,686               | 6,850                 |
| CenterPoint Energy Inc.                              | 3.850% | 2/1/24        | 4,124               | 4,255                 |
| CenterPoint Energy Inc.                              | 2.500% | 9/1/24        | 14,270              | 14,339                |
| CenterPoint Energy Inc.                              | 1.450% | 6/1/26        | 3,843               | 3,694                 |
| Cleco Corporate Holdings LLC                         | 3.743% | 5/1/26        | 9,755               | 10,148                |
| Cleveland Electric Illuminating Co.                  | 5.500% | 8/15/24       | 3,676               | 3,954                 |
| CMS Energy Corp.                                     | 3.000% | 5/15/26       | 12,573              | 12,785                |
| Commonwealth Edison Co.                              | 2.550% | 6/15/26       | 5,622               | 5,677                 |
| <sup>1</sup> Connecticut Light & Power Co.           | 0.750% | 12/1/25       | 8,668               | 8,194                 |
| <sup>1</sup> Consolidated Edison Inc.                | 0.650% | 12/1/23       | 5,000               | 4,897                 |
| Constellation Energy Generation LLC                  | 3.400% | 3/15/22       | 6,040               | 6,046                 |
| Constellation Energy Generation LLC                  | 3.250% | 6/1/25        | 19,713              | 20,142                |
| Consumers Energy Co.                                 | 0.350% | 6/1/23        | 4,060               | 4,002                 |
| Consumers Energy Co.                                 | 3.375% | 8/15/23       | 13,522              | 13,799                |
| Delmarva Power & Light Co.                           | 3.500% | 11/15/23      | 13,214              | 13,546                |
| Dominion Energy Inc.                                 | 3.071% | 8/15/24       | 7,360               | 7,499                 |
| <sup>1</sup> Dominion Energy Inc.                    | 3.300% | 3/15/25       | 8,092               | 8,275                 |
| Dominion Energy Inc.                                 | 3.900% | 10/1/25       | 19,282              | 20,143                |
| <sup>1</sup> Dominion Energy Inc.                    | 1.450% | 4/15/26       | 27,663              | 26,573                |
| <sup>1</sup> Dominion Energy Inc.                    | 2.850% | 8/15/26       | 1,222               | 1,237                 |
| <sup>1</sup> Dominion Energy Inc.                    | 5.750% | 10/1/54       | 9,875               | 10,091                |
| DTE Electric Co.                                     | 3.650% | 3/15/24       | 6,931               | 7,144                 |
| DTE Electric Co.                                     | 3.375% | 3/1/25        | 8,899               | 9,182                 |
| <sup>1</sup> DTE Energy Co.                          | 2.529% | 10/1/24       | 23,655              | 23,792                |
| <sup>1</sup> DTE Energy Co.                          | 1.050% | 6/1/25        | 25,652              | 24,521                |
| DTE Energy Co.                                       | 2.850% | 10/1/26       | 9,740               | 9,836                 |
| Duke Energy Carolinas LLC                            | 3.350% | 5/15/22       | 7,644               | 7,678                 |
| Duke Energy Carolinas LLC                            | 2.500% | 3/15/23       | 12,000              | 12,113                |
| Duke Energy Carolinas LLC                            | 3.050% | 3/15/23       | 8,171               | 8,281                 |
| Duke Energy Carolinas LLC                            | 2.950% | 12/1/26       | 19,402              | 20,043                |
| Duke Energy Corp.                                    | 3.950% | 10/15/23      | 10,531              | 10,813                |



## Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Duke Energy Corp.                            | 3.750% | 4/15/24       | 22,333              | 23,054                |
| Duke Energy Corp.                            | 0.900% | 9/15/25       | 11,251              | 10,680                |
| Duke Energy Corp.                            | 2.650% | 9/1/26        | 12,822              | 12,893                |
| Duke Energy Corp.                            | 3.250% | 1/15/82       | 13,000              | 11,901                |
| Duke Energy Florida LLC                      | 3.200% | 1/15/27       | 22,188              | 22,929                |
| Duke Energy Ohio Inc.                        | 3.800% | 9/1/23        | 9,389               | 9,617                 |
| Duke Energy Progress LLC                     | 2.800% | 5/15/22       | 12,741              | 12,762                |
| Duke Energy Progress LLC                     | 3.375% | 9/1/23        | 6,965               | 7,133                 |
| Duke Energy Progress LLC                     | 3.250% | 8/15/25       | 7,398               | 7,635                 |
| Eastern Energy Gas Holdings LLC              | 3.550% | 11/1/23       | 6,840               | 6,994                 |
| <sup>1</sup> Eastern Energy Gas Holdings LLC | 2.500% | 11/15/24      | 6,526               | 6,540                 |
| Eastern Energy Gas Holdings LLC              | 3.600% | 12/15/24      | 7,814               | 8,066                 |
| Edison International                         | 3.125% | 11/15/22      | 5,451               | 5,499                 |
| Edison International                         | 2.950% | 3/15/23       | 6,197               | 6,242                 |
| Edison International                         | 3.550% | 11/15/24      | 8,011               | 8,197                 |
| Edison International                         | 4.950% | 4/15/25       | 5,263               | 5,570                 |
| Emera US Finance LP                          | 3.550% | 6/15/26       | 23,116              | 23,855                |
| Enel Americas SA                             | 4.000% | 10/25/26      | 13,071              | 13,466                |
| Enel Generacion Chile SA                     | 4.250% | 4/15/24       | 5,915               | 6,007                 |
| Energy Arkansas LLC                          | 3.700% | 6/1/24        | 7,215               | 7,446                 |
| Energy Arkansas LLC                          | 3.500% | 4/1/26        | 14,316              | 14,880                |
| Energy Corp.                                 | 0.900% | 9/15/25       | 20,754              | 19,627                |
| Energy Corp.                                 | 2.950% | 9/1/26        | 28,149              | 28,508                |
| Energy Gulf States Louisiana LLC             | 5.590% | 10/1/24       | 5,277               | 5,683                 |
| Energy Louisiana LLC                         | 4.050% | 9/1/23        | 12,424              | 12,754                |
| Energy Louisiana LLC                         | 0.620% | 11/17/23      | 9,800               | 9,615                 |
| Energy Louisiana LLC                         | 0.950% | 10/1/24       | 15,005              | 14,585                |
| Energy Louisiana LLC                         | 5.400% | 11/1/24       | 8,018               | 8,683                 |
| Energy Louisiana LLC                         | 2.400% | 10/1/26       | 11,937              | 11,843                |
| Energy Inc.                                  | 2.450% | 9/15/24       | 21,433              | 21,413                |
| Energy Kansas Central Inc.                   | 2.550% | 7/1/26        | 14,445              | 14,568                |
| Energy Metro Inc.                            | 3.150% | 3/15/23       | 6,672               | 6,736                 |
| Energy Metro Inc.                            | 3.650% | 8/15/25       | 1,187               | 1,233                 |
| Eversource Energy                            | 2.800% | 5/1/23        | 7,355               | 7,421                 |
| <sup>1</sup> Eversource Energy               | 3.800% | 12/1/23       | 9,220               | 9,477                 |
| <sup>1</sup> Eversource Energy               | 2.900% | 10/1/24       | 7,075               | 7,179                 |
| <sup>1</sup> Eversource Energy               | 3.150% | 1/15/25       | 7,469               | 7,614                 |
| <sup>1</sup> Eversource Energy               | 0.800% | 8/15/25       | 7,336               | 6,928                 |
| <sup>1</sup> Eversource Energy               | 1.400% | 8/15/26       | 2,622               | 2,496                 |
| <sup>1</sup> Exelon Corp.                    | 3.950% | 6/15/25       | 21,361              | 22,222                |
| Exelon Corp.                                 | 3.400% | 4/15/26       | 20,093              | 20,739                |
| Florida Power & Light Co.                    | 2.750% | 6/1/23        | 5,118               | 5,166                 |
| Florida Power & Light Co.                    | 3.250% | 6/1/24        | 13,775              | 14,122                |
| Florida Power & Light Co.                    | 2.850% | 4/1/25        | 26,704              | 27,268                |
| Florida Power & Light Co.                    | 3.125% | 12/1/25       | 13,212              | 13,612                |
| Fortis Inc.                                  | 3.055% | 10/4/26       | 20,815              | 21,015                |
| <sup>1</sup> Georgia Power Co.               | 2.100% | 7/30/23       | 32,844              | 32,984                |
| <sup>1</sup> Georgia Power Co.               | 2.200% | 9/15/24       | 10,290              | 10,264                |
| Georgia Power Co.                            | 3.250% | 4/1/26        | 8,965               | 9,207                 |
| Iberdrola International BV                   | 5.810% | 3/15/25       | 2,796               | 3,089                 |
| Interstate Power & Light Co.                 | 3.250% | 12/1/24       | 11,117              | 11,373                |
| IPALCO Enterprises Inc.                      | 3.700% | 9/1/24        | 10,154              | 10,438                |
| ITC Holdings Corp.                           | 3.650% | 6/15/24       | 8,957               | 9,189                 |
| ITC Holdings Corp.                           | 3.250% | 6/30/26       | 8,914               | 9,152                 |
| <sup>1</sup> Louisville Gas & Electric Co.   | 3.300% | 10/1/25       | 3,466               | 3,572                 |

## Short-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| MidAmerican Energy Co.  | 3.500% | 10/15/24      | 17,014              | 17,653                |
| National Fuel Gas Co.   | 3.750% | 3/1/23        | 6,876               | 6,968                 |
| National Fuel Gas Co.   | 5.200% | 7/15/25       | 11,752              | 12,529                |
| National Fuel Gas Co.   | 5.500% | 1/15/26       | 12,407              | 13,452                |
| National Rural Utilities Cooperative Finance Corp.              | 3.400% | 11/15/23      | 12,543              | 12,830                |
| National Rural Utilities Cooperative Finance Corp.              | 2.950% | 2/7/24        | 17,503              | 17,815                |
| National Rural Utilities Cooperative Finance Corp.              | 0.350% | 2/8/24        | 12,128              | 11,779                |
| National Rural Utilities Cooperative Finance Corp.              | 2.850% | 1/27/25       | 14,954              | 15,236                |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 3.250% | 11/1/25       | 12,563              | 12,937                |
| National Rural Utilities Cooperative Finance Corp.              | 1.000% | 6/15/26       | 6,922               | 6,543                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 4.750% | 4/30/43       | 10,020              | 9,845                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 5.250% | 4/20/46       | 5,350               | 5,529                 |
| NextEra Energy Capital Holdings Inc.                            | 0.650% | 3/1/23        | 36,794              | 36,438                |
| NextEra Energy Capital Holdings Inc.                            | 1.875% | 1/15/27       | 6,275               | 6,076                 |
| NiSource Inc.   | 0.950% | 8/15/25       | 33,363              | 31,548                |
| Northern States Power Co.                                       | 2.600% | 5/15/23       | 13,615              | 13,707                |
| <sup>1</sup> OGE Energy Corp.                                   | 0.703% | 5/26/23       | 2,050               | 2,022                 |
| Oncor Electric Delivery Co. LLC                                 | 2.750% | 6/1/24        | 12,250              | 12,440                |
| Oncor Electric Delivery Co. LLC                                 | 2.950% | 4/1/25        | 6,645               | 6,778                 |
| Oncor Electric Delivery Co. LLC                                 | 0.550% | 10/1/25       | 8,725               | 8,192                 |
| ONE Gas Inc.  | 0.850% | 3/11/23       | 17,077              | 16,933                |
| ONE Gas Inc.  | 3.610% | 2/1/24        | 16,936              | 17,343                |
| ONE Gas Inc.  | 1.100% | 3/11/24       | 7,825               | 7,650                 |
| Pacific Gas & Electric Co.                                      | 1.367% | 3/10/23       | 27,650              | 27,433                |
| Pacific Gas & Electric Co.                                      | 4.250% | 8/1/23        | 10,458              | 10,675                |
| Pacific Gas & Electric Co.                                      | 1.700% | 11/15/23      | 10,805              | 10,641                |
| Pacific Gas & Electric Co.                                      | 3.850% | 11/15/23      | 21,325              | 21,652                |
| Pacific Gas & Electric Co.                                      | 3.750% | 2/15/24       | 7,883               | 8,008                 |
| Pacific Gas & Electric Co.                                      | 3.500% | 6/15/25       | 16,454              | 16,623                |
| Pacific Gas & Electric Co.                                      | 3.450% | 7/1/25        | 26,520              | 26,699                |
| Pacific Gas & Electric Co.                                      | 3.150% | 1/1/26        | 65,066              | 64,795                |
| PacifiCorp  | 2.950% | 6/1/23        | 5,232               | 5,307                 |
| PacifiCorp  | 3.600% | 4/1/24        | 4,769               | 4,918                 |
| PECO Energy Co.   | 3.150% | 10/15/25      | 724                 | 745                   |
| Pinnacle West Capital Corp.                                     | 1.300% | 6/15/25       | 11,580              | 11,114                |
| Potomac Electric Power Co.                                      | 3.600% | 3/15/24       | 4,811               | 4,957                 |
| PPL Capital Funding Inc.  | 3.100% | 5/15/26       | 20,590              | 20,985                |
| Public Service Co. of New Hampshire                             | 3.500% | 11/1/23       | 11,598              | 11,862                |
| <sup>1</sup> Public Service Electric & Gas Co.                  | 2.375% | 5/15/23       | 10,272              | 10,352                |
| <sup>1</sup> Public Service Electric & Gas Co.                  | 3.250% | 9/1/23        | 3,149               | 3,213                 |
| <sup>1</sup> Public Service Electric & Gas Co.                  | 3.000% | 5/15/25       | 4,686               | 4,779                 |
| <sup>1</sup> Public Service Electric & Gas Co.                  | 0.950% | 3/15/26       | 7,715               | 7,366                 |
| <sup>1</sup> Public Service Electric & Gas Co.                  | 2.250% | 9/15/26       | 15,050              | 15,015                |
| Public Service Enterprise Group Inc.                            | 0.841% | 11/8/23       | 12,620              | 12,385                |
| Public Service Enterprise Group Inc.                            | 2.875% | 6/15/24       | 25,263              | 25,616                |
| Public Service Enterprise Group Inc.                            | 0.800% | 8/15/25       | 13,107              | 12,393                |
| Puget Energy Inc.   | 3.650% | 5/15/25       | 9,438               | 9,756                 |
| <sup>1</sup> San Diego Gas & Electric Co.                       | 3.600% | 9/1/23        | 6,109               | 6,241                 |
| San Diego Gas & Electric Co.                                    | 2.500% | 5/15/26       | 7,444               | 7,512                 |
| Sierra Pacific Power Co.  | 2.600% | 5/1/26        | 19,158              | 19,369                |
| Southern California Edison Co.                                  | 0.700% | 4/3/23        | 9,400               | 9,298                 |
| <sup>1</sup> Southern California Edison Co.                     | 3.400% | 6/1/23        | 10,005              | 10,143                |
| <sup>1</sup> Southern California Edison Co.                     | 0.700% | 8/1/23        | 2,445               | 2,408                 |
| <sup>1</sup> Southern California Edison Co.                     | 3.500% | 10/1/23       | 10,441              | 10,670                |
| Southern California Edison Co.                                  | 1.100% | 4/1/24        | 18,044              | 17,662                |

Short-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Southern California Edison Co.      | 0.975% | 8/1/24        | 3,525               | 3,429                 |
| <sup>1</sup> Southern California Edison Co.      | 3.700% | 8/1/25        | 20,466              | 21,214                |
| <sup>1</sup> Southern California Edison Co.      | 1.200% | 2/1/26        | 20,035              | 19,062                |
| Southern California Gas Co.                      | 3.150% | 9/15/24       | 10,295              | 10,550                |
| Southern California Gas Co.                      | 3.200% | 6/15/25       | 3,498               | 3,593                 |
| <sup>1</sup> Southern California Gas Co.         | 2.600% | 6/15/26       | 10,012              | 10,116                |
| Southern Co.                                     | 2.950% | 7/1/23        | 17,137              | 17,354                |
| <sup>1</sup> Southern Co.                        | 0.600% | 2/26/24       | 1,915               | 1,860                 |
| Southern Co.                                     | 3.250% | 7/1/26        | 35,048              | 35,833                |
| <sup>1</sup> Southern Co.                        | 4.000% | 1/15/51       | 23,625              | 22,698                |
| <sup>1</sup> Southern Co.                        | 3.750% | 9/15/51       | 16,432              | 15,272                |
| Southern Co. Gas Capital Corp.                   | 2.450% | 10/1/23       | 17,841              | 18,002                |
| Southern Co. Gas Capital Corp.                   | 3.250% | 6/15/26       | 9,011               | 9,255                 |
| Southern Power Co.                               | 4.150% | 12/1/25       | 19,166              | 20,274                |
| Southern Power Co.                               | 0.900% | 1/15/26       | 6,150               | 5,802                 |
| <sup>1</sup> Southwestern Electric Power Co.     | 1.650% | 3/15/26       | 26,094              | 25,252                |
| <sup>1</sup> Southwestern Electric Power Co.     | 2.750% | 10/1/26       | 7,034               | 7,133                 |
| Southwestern Public Service Co.                  | 3.300% | 6/15/24       | 4,943               | 5,052                 |
| Tucson Electric Power Co.                        | 3.050% | 3/15/25       | 7,911               | 8,059                 |
| Union Electric Co.                               | 3.500% | 4/15/24       | 7,108               | 7,332                 |
| <sup>1</sup> Virginia Electric & Power Co.       | 2.750% | 3/15/23       | 28,330              | 28,609                |
| Virginia Electric & Power Co.                    | 3.450% | 2/15/24       | 8,141               | 8,356                 |
| <sup>1</sup> Virginia Electric & Power Co.       | 3.100% | 5/15/25       | 2,599               | 2,659                 |
| <sup>1</sup> Virginia Electric & Power Co.       | 3.150% | 1/15/26       | 33,012              | 33,891                |
| <sup>1</sup> Virginia Electric & Power Co.       | 2.950% | 11/15/26      | 2,815               | 2,869                 |
| WEC Energy Group Inc.                            | 0.550% | 9/15/23       | 12,621              | 12,376                |
| WEC Energy Group Inc.                            | 0.800% | 3/15/24       | 9,703               | 9,469                 |
| WEC Energy Group Inc.                            | 3.550% | 6/15/25       | 3,178               | 3,269                 |
| Wisconsin Electric Power Co.                     | 2.050% | 12/15/24      | 10,232              | 10,229                |
| Xcel Energy Inc.                                 | 0.500% | 10/15/23      | 11,996              | 11,746                |
| Xcel Energy Inc.                                 | 3.300% | 6/1/25        | 14,357              | 14,674                |
| Xcel Energy Inc.                                 | 3.350% | 12/1/26       | 15,798              | 16,340                |
|  |        |               |                     | <b>2,424,829</b>      |
| <b>Total Corporate Bonds (Cost \$50,205,828)</b> |        |               |                     | <b>49,055,164</b>     |

## Short-Term Corporate Bond Index Fund

|   | Coupon | Shares    | Market Value*<br>(\$000) |
|---|--------|-----------|--------------------------|
| <b>Temporary Cash Investments (0.3%)</b>                        |        |           |                          |
| <b>Money Market Fund (0.3%)</b>                                 |        |           |                          |
| <sup>5</sup> Vanguard Market Liquidity Fund<br>(Cost \$153,960) | 0.138% | 1,539,830 | 153,968                  |
| <b>Total Investments (99.6%) (Cost \$50,543,020)</b>            |        |           | <b>49,392,570</b>        |
| <b>Other Assets and Liabilities—Net (0.4%)</b>                  |        |           | <b>221,785</b>           |
| <b>Net Assets (100%)</b>  |        |           | <b>49,614,355</b>        |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

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

2 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 February 28, 2022, the aggregate value was \$407,249,000, representing 0.8% of net assets.

3 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of February 28, 2022.

4 Securities with a value of \$482,000 have been segregated as initial margin for open futures contracts.

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

### Derivative Financial Instruments Outstanding as of Period End

#### Futures Contracts

|                               |            |                                  |                 | (\$000)  |
|-------------------------------|------------|----------------------------------|-----------------|--|
|                               | Expiration | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
| <b>Long Futures Contracts</b> |            |                                  |                 |  |
| 5-Year U.S. Treasury Note     | June 2022  | 1,196                            | 141,464         | 93   |

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts)     | Amount            |
|---|-------------------|
| <b>Assets</b>                                     |                   |
| Investments in Securities, at Value               |                   |
| Unaffiliated Issuers (Cost \$50,389,060)          | 49,238,602        |
| Affiliated Issuers (Cost \$153,960)               | 153,968           |
| Total Investments in Securities                   | 49,392,570        |
| Investment in Vanguard                            | 1,629             |
| Cash  | 5,759             |
| Cash Collateral Received for ETF Capital Activity | 29,815            |
| Receivables for Investment Securities Sold        | 892,886           |
| Receivables for Accrued Income                    | 383,965           |
| Receivables for Capital Shares Issued             | 17,157            |
| Variation Margin Receivable—Futures Contracts     | 259               |
| <b>Total Assets</b>                               | <b>50,724,040</b> |
| <b>Liabilities</b>                                |                   |
| Payables for Investment Securities Purchased      | 1,069,080         |
| Collateral for ETF Capital Activity               | 29,815            |
| Payables for Capital Shares Redeemed              | 8,609             |
| Payables for Distributions                        | 1,409             |
| Payables to Vanguard                              | 772               |
| <b>Total Liabilities</b>                          | <b>1,109,685</b>  |
| <b>Net Assets</b>                                 | <b>49,614,355</b> |

## Short-Term Corporate Bond Index Fund

### Statement of Assets and Liabilities (continued)

At February 28, 2022, net assets consisted of:

| (\$000s, except shares and per-share amounts) | Amount            |
|---|-------------------|
| Paid-in Capital                               | 50,639,337        |
| Total Distributable Earnings (Loss)           | (1,024,982)       |
| <b>Net Assets</b>                             | <b>49,614,355</b> |

#### ETF Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 531,079,822 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 42,248,817     |
| <b>Net Asset Value Per Share—ETF Shares</b>  | <b>\$79.55</b> |

#### Admiral Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 236,736,440 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 5,123,242      |
| <b>Net Asset Value Per Share—Admiral Shares</b>  | <b>\$21.64</b> |

#### Institutional Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 84,641,623 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 2,242,296      |
| <b>Net Asset Value Per Share—Institutional Shares</b>   | <b>\$26.49</b> |

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

## Statement of Operations

Six Months Ended  
February 28, 2022

(\$'000)

|  |                    |
|--|--------------------|
| <b>Investment Income</b>   |                    |
| <b>Income</b>  |                    |
| Interest <sup>1,2</sup>  | 375,650            |
| Total Income   | 375,650            |
| <b>Expenses</b>  |                    |
| The Vanguard Group—Note B  |                    |
| Investment Advisory Services   | 475                |
| Management and Administrative—ETF Shares                               | 6,703              |
| Management and Administrative—Admiral Shares                           | 1,592              |
| Management and Administrative—Institutional Shares                     | 476                |
| Marketing and Distribution—ETF Shares                                  | 785                |
| Marketing and Distribution—Admiral Shares                              | 169                |
| Marketing and Distribution—Institutional Shares                        | 61                 |
| Custodian Fees   | 65                 |
| Shareholders' Reports—ETF Shares                                       | 362                |
| Shareholders' Reports—Admiral Shares                                   | 36                 |
| Shareholders' Reports—Institutional Shares                             | 1                  |
| Trustees' Fees and Expenses  | 13                 |
| Other Expenses   | 10                 |
| Total Expenses   | 10,748             |
| <b>Net Investment Income</b>   | <b>364,902</b>     |
| <b>Realized Net Gain (Loss)</b>  |                    |
| Investment Securities Sold <sup>2,3</sup>                              | 108,604            |
| Futures Contracts  | (3,563)            |
| <b>Realized Net Gain (Loss)</b>  | <b>105,041</b>     |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                    |
| Investment Securities <sup>2</sup>                                     | (1,890,938)        |
| Futures Contracts  | (54)               |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>(1,890,992)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>(1,421,049)</b> |

1 Interest is net of foreign withholding taxes of \$91,000.

2 Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$91,000, (\$55,000), \$16,000, and \$8,000, respectively. Purchases and sales are for temporary cash investment purposes.

3 Includes \$65,753,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 364,902                                  | 765,496                          |
| Realized Net Gain (Loss)  | 105,041                                  | 444,696                          |
| Change in Unrealized Appreciation (Depreciation)                | (1,890,992)                              | (584,977)                        |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (1,421,049)                              | 625,215                          |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (407,839)                                | (645,913)                        |
| Admiral Shares  | (50,319)                                 | (85,363)                         |
| Institutional Shares  | (21,729)                                 | (33,937)                         |
| Total Distributions   | (479,887)                                | (765,213)                        |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | 2,290,207                                | 9,889,691                        |
| Admiral Shares  | (107,708)                                | 746,963                          |
| Institutional Shares  | 71,583                                   | 603,699                          |
| Net Increase (Decrease) from Capital Share Transactions         | 2,254,082                                | 11,240,353                       |
| Total Increase (Decrease)                                       | 353,146                                  | 11,100,355                       |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 49,261,209                               | 38,160,854                       |
| End of Period   | 49,614,355                               | 49,261,209                       |

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



## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28, | Year Ended August 31, |                |                |                |                |
|---|-------------------------------------|-----------------------|----------------|----------------|----------------|----------------|
|   | 2022                                | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$82.67</b>                      | <b>\$82.95</b>        | <b>\$81.18</b> | <b>\$78.32</b> | <b>\$80.25</b> | <b>\$80.52</b> |
| <b>Investment Operations</b>                              |                                     |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .600                                | 1.433                 | 2.127          | 2.311          | 1.950          | 1.768          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (2.926)                             | (.250)                | 1.815          | 2.826          | (1.953)        | (.317)         |
| Total from Investment Operations                          | (2.326)                             | 1.183                 | 3.942          | 5.137          | (.003)         | 1.451          |
| <b>Distributions</b>                                      |                                     |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.612)                              | (1.463)               | (2.172)        | (2.277)        | (1.927)        | (1.721)        |
| Distributions from Realized Capital Gains                 | (.182)                              | —                     | —              | —              | —              | —              |
| Total Distributions                                       | (.794)                              | (1.463)               | (2.172)        | (2.277)        | (1.927)        | (1.721)        |
| <b>Net Asset Value, End of Period</b>                     | <b>\$79.55</b>                      | <b>\$82.67</b>        | <b>\$82.95</b> | <b>\$81.18</b> | <b>\$78.32</b> | <b>\$80.25</b> |
| <b>Total Return</b>                                       | <b>-2.83%</b>                       | <b>1.44%</b>          | <b>4.95%</b>   | <b>6.68%</b>   | <b>0.01%</b>   | <b>1.84%</b>   |

### Ratios/Supplemental Data

|   |          |          |          |          |          |          |
|---|----------|----------|----------|----------|----------|----------|
| Net Assets, End of Period (Millions)                    | \$42,249 | \$41,569 | \$31,797 | \$24,537 | \$21,511 | \$20,862 |
| Ratio of Total Expenses to<br>Average Net Assets        | 0.04%    | 0.04%    | 0.05%    | 0.05%    | 0.07%    | 0.07%    |
| Ratio of Net Investment Income to<br>Average Net Assets | 1.49%    | 1.73%    | 2.62%    | 2.92%    | 2.48%    | 2.21%    |
| Portfolio Turnover Rate <sup>2</sup>                    | 23%      | 42%      | 56%      | 51%      | 56%      | 66%      |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period      | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|--|---|-----------------------|----------------|----------------|----------------|----------------|
|  |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$22.49</b>                              | <b>\$22.55</b>        | <b>\$22.06</b> | <b>\$21.28</b> | <b>\$21.81</b> | <b>\$21.89</b> |
| <b>Investment Operations</b>                           |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .160  | .385                  | .578           | .625           | .532           | .481           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.800)                                      | (.063)                | .485           | .777           | (.531)         | (.088)         |
| Total from Investment Operations                       | (.640)                                      | .322                  | 1.063          | 1.402          | .001           | .393           |
| <b>Distributions</b>                                   |   |                       |                |                |                |                |
| Dividends from Net Investment Income                   | (.160)                                      | (.382)                | (.573)         | (.622)         | (.531)         | (.473)         |
| Distributions from Realized Capital Gains              | (.050)                                      | —                     | —              | —              | —              | —              |
| Total Distributions                                    | (.210)                                      | (.382)                | (.573)         | (.622)         | (.531)         | (.473)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$21.64</b>                              | <b>\$22.49</b>        | <b>\$22.55</b> | <b>\$22.06</b> | <b>\$21.28</b> | <b>\$21.81</b> |
| <b>Total Return<sup>2</sup></b>                        | <b>-2.87%</b>                               | <b>1.44%</b>          | <b>4.90%</b>   | <b>6.70%</b>   | <b>0.02%</b>   | <b>1.83%</b>   |
| <b>Ratios/Supplemental Data</b>                        |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                   | \$5,123                                     | \$5,435               | \$4,703        | \$4,312        | \$3,533        | \$3,180        |
| Ratio of Total Expenses to Average Net Assets          | 0.07%                                       | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets   | 1.46%                                       | 1.71%                 | 2.61%          | 2.90%          | 2.48%          | 2.21%          |
| Portfolio Turnover Rate <sup>3</sup>                   | 23%   | 42%                   | 56%            | 51%            | 56%            | 66%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

# Financial Highlights

## Institutional Shares

| For a Share Outstanding Throughout Each Period         | Six Months Ended  | Year Ended August 31, |                |                |                |                |
|--|-------------------|-----------------------|----------------|----------------|----------------|----------------|
|  | February 28, 2022 | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$27.53</b>    | <b>\$27.61</b>        | <b>\$27.00</b> | <b>\$26.06</b> | <b>\$26.70</b> | <b>\$26.80</b> |
| <b>Investment Operations</b>                           |                   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .199              | .473                  | .713           | .768           | .656           | .594           |
| Net Realized and Unrealized Gain (Loss) on Investments | (.980)            | (.080)                | .604           | .939           | (.641)         | (.111)         |
| Total from Investment Operations                       | (.781)            | .393                  | 1.317          | 1.707          | .015           | .483           |
| <b>Distributions</b>                                   |                   |                       |                |                |                |                |
| Dividends from Net Investment Income                   | (.198)            | (.473)                | (.707)         | (.767)         | (.655)         | (.583)         |
| Distributions from Realized Capital Gains              | (.061)            | —                     | —              | —              | —              | —              |
| Total Distributions                                    | (.259)            | (.473)                | (.707)         | (.767)         | (.655)         | (.583)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$26.49</b>    | <b>\$27.53</b>        | <b>\$27.61</b> | <b>\$27.00</b> | <b>\$26.06</b> | <b>\$26.70</b> |
| <b>Total Return</b>                                    | <b>-2.85%</b>     | <b>1.44%</b>          | <b>4.96%</b>   | <b>6.66%</b>   | <b>0.07%</b>   | <b>1.84%</b>   |
| <b>Ratios/Supplemental Data</b>                        |                   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                   | \$2,242           | \$2,258               | \$1,661        | \$1,633        | \$1,706        | \$1,515        |
| Ratio of Total Expenses to Average Net Assets          | 0.05%             | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to Average Net Assets   | 1.48%             | 1.72%                 | 2.63%          | 2.92%          | 2.50%          | 2.23%          |
| Portfolio Turnover Rate <sup>2</sup>                   | 23%               | 42%                   | 56%            | 51%            | 56%            | 66%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

## Notes to Financial Statements

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

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

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

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

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

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

During the six months ended February 28, 2022, the fund's average investments in long and short futures contracts represented less than 1% of net assets, based on the average of the notional amounts at each quarter-end during the period.

3. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute 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 to shareholders 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. **Collateral for ETF Capital Activity:** When an authorized participant fails to deliver one or more of the securities within a designated basket (in the case of a subscription), fails to deliver the fund ETF Shares (in the case of a redemption), or is required by the fund, prior to settlement, to accommodate the trading of foreign securities in local markets (in the case of redemption for an international equity ETF), the fund may require the authorized participant to deliver and maintain cash collateral in accordance with the authorized participant agreement. The fund may invest the collateral in short-term debt instruments or U.S. Treasury securities, or maintain the balance as cash. Daily market fluctuations could cause the value of the missing securities or fund ETF Shares to be more or less than the value of the collateral received; when this occurs the collateral is adjusted. The fund earns interest income from investments and/or custody fee offsets from the cash balance. The fund records an asset (cash or investment, as applicable) and a corresponding liability for the return of the collateral in the Statement Assets and Liabilities. Interest income and custody fee offsets earned on the investment of collateral are included in the Statement of Operations.

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

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

conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. 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 February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$1,629,000, representing less than 0.01% of the fund's net assets and 0.65% 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.

## Short-Term Corporate Bond Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of February 28, 2022, 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  | —                  | 183,438            | —                  | 183,438           |
| Corporate Bonds                         | —                  | 49,055,164         | —                  | 49,055,164        |
| Temporary Cash Investments              | 153,968            | —                  | —                  | 153,968           |
| <b>Total</b>                            | <b>153,968</b>     | <b>49,238,602</b>  | <b>—</b>           | <b>49,392,570</b> |
| <b>Derivative Financial Instruments</b> |                    |                    |                    |                   |
| <b>Assets</b>                           |                    |                    |                    |                   |
| Futures Contracts <sup>1</sup>          | 93                 | —                  | —                  | 93                |

<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. As of February 28, 2022, 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  | 50,548,086         |
| Gross Unrealized Appreciation                     | 103,353            |
| Gross Unrealized Depreciation                     | (1,258,776)        |
| <b>Net Unrealized Appreciation (Depreciation)</b> | <b>(1,155,423)</b> |

E. During the six months ended February 28, 2022, the fund purchased \$15,582,793,000 of investment securities and sold \$13,285,043,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$3,702,411,000 and \$3,539,011,000, respectively. Purchases and sales include \$7,879,815,000 and \$5,664,559,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the six months ended February 28, 2022, such purchases were \$4,381,003,000 and sales were \$171,972,000, resulting in net realized loss of \$449,000; 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:

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                            |                                       |                 |                               |                 |
| Issued                                       | 8,076,742                             | 99,680          | 15,422,692                    | 186,381         |
| Issued in Lieu of Cash Distributions         | —                                     | —               | —                             | —               |
| Redeemed                                     | (5,786,535)                           | (71,400)        | (5,533,001)                   | (66,900)        |
| Net Increase (Decrease)—ETF Shares           | 2,290,207                             | 28,280          | 9,889,691                     | 119,481         |
| <b>Admiral Shares</b>                        |                                       |                 |                               |                 |
| Issued                                       | 851,864                               | 38,444          | 2,599,871                     | 115,389         |
| Issued in Lieu of Cash Distributions         | 40,457                                | 1,831           | 66,646                        | 2,960           |
| Redeemed                                     | (1,000,029)                           | (45,211)        | (1,919,554)                   | (85,219)        |
| Net Increase (Decrease)—Admiral Shares       | (107,708)                             | (4,936)         | 746,963                       | 33,130          |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued                                       | 343,459                               | 12,689          | 991,645                       | 35,943          |
| Issued in Lieu of Cash Distributions         | 20,415                                | 755             | 30,224                        | 1,097           |
| Redeemed                                     | (292,291)                             | (10,816)        | (418,170)                     | (15,180)        |
| Net Increase (Decrease)—Institutional Shares | 71,583                                | 2,628           | 603,699                       | 21,860          |

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.



# Intermediate-Term Corporate Bond Index Fund

## Fund Allocation

As of February 28, 2022

|  |      |
|--|------|
| Corporate Bonds – Communications         | 8.1% |
| Corporate Bonds – Consumer Discretionary | 6.5  |
| Corporate Bonds – Consumer Staples       | 6.7  |
| Corporate Bonds – Energy                 | 6.9  |
| Corporate Bonds – Financials             | 29.2 |
| Corporate Bonds – Health Care            | 8.7  |
| Corporate Bonds – Industrials            | 6.9  |
| Corporate Bonds – Materials              | 3.1  |
| Corporate Bonds – Real Estate            | 7.1  |
| Corporate Bonds – Technology             | 8.6  |
| Corporate Bonds – Utilities              | 7.1  |
| U.S. Government and Agency Obligations   | 1.1  |

The table reflects the fund's investments, except for short-term investments and derivatives.

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 (unaudited)

## Schedule of Investments

As of February 28, 2022

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

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (1.1%)</b>                 |        |               |                     |                       |
| <b>U.S. Government Securities (1.1%)</b>                             |        |               |                     |                       |
| United States Treasury Note/Bond                                     | 1.500% | 1/31/27       | 57,775              | 57,107                |
| United States Treasury Note/Bond                                     | 1.875% | 2/28/27       | 76,170              | 76,694                |
| United States Treasury Note/Bond                                     | 1.875% | 2/15/32       | 385,640             | 387,146               |
| <b>Total U.S. Government and Agency Obligations (Cost \$520,025)</b> |        |               |                     | <b>520,947</b>        |
| <b>Corporate Bonds (98.0%)</b>                                       |        |               |                     |                       |
| <b>Communications (8.1%)</b>   |        |               |                     |                       |
| Activision Blizzard Inc.   | 3.400% | 6/15/27       | 11,960              | 12,522                |
| Activision Blizzard Inc.   | 1.350% | 9/15/30       | 10,497              | 9,350                 |
| Alphabet Inc.  | 0.800% | 8/15/27       | 22,769              | 21,222                |
| Alphabet Inc.  | 1.100% | 8/15/30       | 55,972              | 50,704                |
| America Movil SAB de CV  | 3.625% | 4/22/29       | 25,789              | 26,623                |
| America Movil SAB de CV  | 2.875% | 5/7/30        | 28,398              | 27,851                |
| AT&T Inc.  | 4.250% | 3/1/27        | 37,504              | 40,415                |
| AT&T Inc.  | 2.300% | 6/1/27        | 66,865              | 65,962                |
| AT&T Inc.  | 1.650% | 2/1/28        | 46,668              | 44,088                |
| 1 AT&T Inc.  | 4.100% | 2/15/28       | 47,931              | 51,440                |
| AT&T Inc.  | 4.350% | 3/1/29        | 82,966              | 90,403                |
| 1 AT&T Inc.  | 4.300% | 2/15/30       | 82,749              | 90,102                |
| AT&T Inc.  | 2.750% | 6/1/31        | 38,945              | 37,893                |
| AT&T Inc.  | 2.250% | 2/1/32        | 30,000              | 27,701                |
| AT&T Inc.  | 2.550% | 12/1/33       | 35,000              | 32,465                |
| Baidu Inc.   | 3.625% | 7/6/27        | 19,150              | 19,739                |
| Baidu Inc.   | 4.375% | 3/29/28       | 10,335              | 11,006                |
| Baidu Inc.   | 4.875% | 11/14/28      | 18,350              | 20,200                |
| Baidu Inc.   | 3.425% | 4/7/30        | 11,609              | 11,755                |
| Baidu Inc.   | 2.375% | 10/9/30       | 4,800               | 4,484                 |
| Baidu Inc.   | 2.375% | 8/23/31       | 18,130              | 16,704                |
| Booking Holdings Inc.  | 3.550% | 3/15/28       | 17,918              | 18,841                |
| Booking Holdings Inc.  | 4.625% | 4/13/30       | 43,433              | 48,615                |
| British Telecommunications plc                                       | 5.125% | 12/4/28       | 12,198              | 13,208                |
| British Telecommunications plc                                       | 9.625% | 12/15/30      | 63,477              | 88,880                |
| Charter Communications Operating LLC                                 | 3.750% | 2/15/28       | 38,490              | 39,418                |
| Charter Communications Operating LLC                                 | 4.200% | 3/15/28       | 43,070              | 45,048                |
| Charter Communications Operating LLC                                 | 2.250% | 1/15/29       | 31,445              | 29,227                |
| Charter Communications Operating LLC                                 | 5.050% | 3/30/29       | 33,792              | 36,852                |
| Charter Communications Operating LLC                                 | 2.800% | 4/1/31        | 43,497              | 40,616                |
| Charter Communications Operating LLC                                 | 2.300% | 2/1/32        | 13,242              | 11,774                |
| Comcast Corp.  | 3.300% | 4/1/27        | 21,706              | 22,553                |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Comcast Corp.                              | 3.150% | 2/15/28       | 42,026              | 43,194                |
| Comcast Corp.                              | 3.550% | 5/1/28        | 17,815              | 18,669                |
| Comcast Corp.                              | 4.150% | 10/15/28      | 102,925             | 111,495               |
| Comcast Corp.                              | 2.650% | 2/1/30        | 55,982              | 55,253                |
| Comcast Corp.                              | 3.400% | 4/1/30        | 49,471              | 51,439                |
| Comcast Corp.                              | 4.250% | 10/15/30      | 38,530              | 42,337                |
| Comcast Corp.                              | 1.950% | 1/15/31       | 39,757              | 37,010                |
| Comcast Corp.                              | 1.500% | 2/15/31       | 46,759              | 41,884                |
| Deutsche Telekom International Finance BV  | 8.750% | 6/15/30       | 97,909              | 135,641               |
| Discovery Communications LLC               | 3.950% | 3/20/28       | 49,817              | 51,425                |
| Discovery Communications LLC               | 4.125% | 5/15/29       | 24,734              | 25,860                |
| Discovery Communications LLC               | 3.625% | 5/15/30       | 26,251              | 26,344                |
| Electronic Arts Inc.                       | 1.850% | 2/15/31       | 19,080              | 17,437                |
| Expedia Group Inc.                         | 4.625% | 8/1/27        | 25,620              | 27,417                |
| Expedia Group Inc.                         | 3.800% | 2/15/28       | 24,368              | 25,062                |
| Expedia Group Inc.                         | 3.250% | 2/15/30       | 31,630              | 31,239                |
| Expedia Group Inc.                         | 2.950% | 3/15/31       | 28,681              | 27,482                |
| <sup>2</sup> FactSet Research Systems Inc. | 2.900% | 3/1/27        | 9,000               | 9,057                 |
| Fox Corp.                                  | 4.709% | 1/25/29       | 56,726              | 61,993                |
| Fox Corp.                                  | 3.500% | 4/8/30        | 17,401              | 17,772                |
| Interpublic Group of Cos. Inc.             | 4.650% | 10/1/28       | 7,585               | 8,319                 |
| Interpublic Group of Cos. Inc.             | 4.750% | 3/30/30       | 21,263              | 23,582                |
| Interpublic Group of Cos. Inc.             | 2.400% | 3/1/31        | 15,095              | 14,315                |
| Koninklijke KPN NV                         | 8.375% | 10/1/30       | 15,414              | 20,721                |
| Omnicom Group Inc.                         | 2.450% | 4/30/30       | 15,990              | 15,352                |
| Omnicom Group Inc.                         | 4.200% | 6/1/30        | 16,808              | 18,199                |
| Omnicom Group Inc.                         | 2.600% | 8/1/31        | 22,690              | 21,822                |
| Orange SA                                  | 9.000% | 3/1/31        | 60,813              | 87,040                |
| Paramount Global                           | 3.375% | 2/15/28       | 13,051              | 13,327                |
| Paramount Global                           | 3.700% | 6/1/28        | 19,823              | 20,512                |
| Paramount Global                           | 4.200% | 6/1/29        | 19,721              | 20,738                |
| Paramount Global                           | 7.875% | 7/30/30       | 16,880              | 22,022                |
| Paramount Global                           | 4.950% | 1/15/31       | 39,447              | 43,588                |
| TCI Communications Inc.                    | 7.125% | 2/15/28       | 9,715               | 12,055                |
| Telefonica Emisiones SA                    | 4.103% | 3/8/27        | 44,166              | 46,649                |
| Telefonica Europe BV                       | 8.250% | 9/15/30       | 26,949              | 36,171                |
| TELUS Corp.                                | 3.700% | 9/15/27       | 6,036               | 6,355                 |
| Tencent Music Entertainment Group          | 2.000% | 9/3/30        | 13,090              | 11,730                |
| T-Mobile USA Inc.                          | 3.750% | 4/15/27       | 101,510             | 105,435               |
| T-Mobile USA Inc.                          | 2.050% | 2/15/28       | 49,706              | 47,327                |
| <sup>3</sup> T-Mobile USA Inc.             | 2.400% | 3/15/29       | 9,000               | 8,550                 |
| T-Mobile USA Inc.                          | 3.875% | 4/15/30       | 179,015             | 185,069               |
| T-Mobile USA Inc.                          | 2.550% | 2/15/31       | 69,629              | 65,107                |
| T-Mobile USA Inc.                          | 2.250% | 11/15/31      | 16,376              | 14,860                |
| <sup>1</sup> TWDC Enterprises 18 Corp.     | 2.950% | 6/15/27       | 19,939              | 20,405                |
| VeriSign Inc.                              | 2.700% | 6/15/31       | 22,100              | 20,634                |
| Verizon Communications Inc.                | 4.125% | 3/16/27       | 69,982              | 74,989                |
| Verizon Communications Inc.                | 3.000% | 3/22/27       | 27,821              | 28,325                |
| Verizon Communications Inc.                | 2.100% | 3/22/28       | 84,259              | 81,408                |
| Verizon Communications Inc.                | 4.329% | 9/21/28       | 110,803             | 120,791               |
| Verizon Communications Inc.                | 3.875% | 2/8/29        | 21,380              | 22,734                |
| Verizon Communications Inc.                | 4.016% | 12/3/29       | 100,491             | 107,725               |
| Verizon Communications Inc.                | 3.150% | 3/22/30       | 43,767              | 44,260                |
| Verizon Communications Inc.                | 1.500% | 9/18/30       | 24,186              | 21,558                |
| Verizon Communications Inc.                | 1.680% | 10/30/30      | 39,216              | 35,242                |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Verizon Communications Inc.                    | 7.750% | 12/1/30       | 1,855               | 2,513                 |
| Verizon Communications Inc.                    | 1.750% | 1/20/31       | 60,401              | 54,317                |
| Verizon Communications Inc.                    | 2.550% | 3/21/31       | 129,781             | 124,524               |
| Vodafone Group plc                             | 4.375% | 5/30/28       | 83,537              | 90,366                |
| Vodafone Group plc                             | 7.875% | 2/15/30       | 12,461              | 16,530                |
| Walt Disney Co.                                | 3.700% | 3/23/27       | 12,774              | 13,547                |
| Walt Disney Co.                                | 2.200% | 1/13/28       | 30,541              | 29,928                |
| Walt Disney Co.                                | 2.000% | 9/1/29        | 50,299              | 47,970                |
| Walt Disney Co.                                | 3.800% | 3/22/30       | 35,761              | 38,376                |
| Walt Disney Co.                                | 2.650% | 1/13/31       | 65,622              | 64,980                |
| Weibo Corp.                                    | 3.375% | 7/8/30        | 19,610              | 18,273                |
| WPP Finance 2010                               | 3.750% | 9/19/24       | 1                   | —                     |
|  |        |               |                     | <b>3,913,911</b>      |
| <b>Consumer Discretionary (6.4%)</b>           |        |               |                     |                       |
| Advance Auto Parts Inc.                        | 1.750% | 10/1/27       | 6,588               | 6,184                 |
| Advance Auto Parts Inc.                        | 3.900% | 4/15/30       | 15,456              | 16,013                |
| Alibaba Group Holding Ltd.                     | 3.400% | 12/6/27       | 67,591              | 68,594                |
| Alibaba Group Holding Ltd.                     | 2.125% | 2/9/31        | 38,478              | 34,663                |
| Amazon.com Inc.                                | 1.200% | 6/3/27        | 46,606              | 44,316                |
| Amazon.com Inc.                                | 3.150% | 8/22/27       | 82,769              | 86,558                |
| Amazon.com Inc.                                | 1.650% | 5/12/28       | 59,415              | 57,126                |
| Amazon.com Inc.                                | 1.500% | 6/3/30        | 45,006              | 41,714                |
| Amazon.com Inc.                                | 2.100% | 5/12/31       | 81,760              | 78,690                |
| <sup>1</sup> American Honda Finance Corp.      | 3.500% | 2/15/28       | 6,796               | 7,125                 |
| <sup>1</sup> American Honda Finance Corp.      | 2.000% | 3/24/28       | 27,060              | 26,120                |
| <sup>1</sup> American Honda Finance Corp.      | 2.250% | 1/12/29       | 8,940               | 8,679                 |
| <sup>1</sup> American Honda Finance Corp.      | 1.800% | 1/13/31       | 11,975              | 11,034                |
| Aptiv plc                                      | 4.350% | 3/15/29       | 6,390               | 6,876                 |
| Aptiv plc                                      | 3.250% | 3/1/32        | 5,000               | 5,015                 |
| AutoNation Inc.                                | 3.800% | 11/15/27      | 13,888              | 14,396                |
| AutoNation Inc.                                | 4.750% | 6/1/30        | 12,190              | 13,149                |
| AutoNation Inc.                                | 2.400% | 8/1/31        | 16,795              | 15,196                |
| AutoZone Inc.                                  | 3.750% | 6/1/27        | 13,207              | 13,924                |
| AutoZone Inc.                                  | 3.750% | 4/18/29       | 22,498              | 23,501                |
| AutoZone Inc.                                  | 4.000% | 4/15/30       | 19,090              | 20,242                |
| AutoZone Inc.                                  | 1.650% | 1/15/31       | 15,990              | 14,186                |
| Best Buy Co. Inc.                              | 4.450% | 10/1/28       | 11,434              | 12,323                |
| Best Buy Co. Inc.                              | 1.950% | 10/1/30       | 14,506              | 13,237                |
| Block Financial LLC                            | 2.500% | 7/15/28       | 11,615              | 11,089                |
| Block Financial LLC                            | 3.875% | 8/15/30       | 19,016              | 19,273                |
| BorgWarner Inc.                                | 3.375% | 3/15/25       | 1                   | 1                     |
| BorgWarner Inc.                                | 2.650% | 7/1/27        | 28,852              | 28,799                |
| Brunswick Corp.                                | 2.400% | 8/18/31       | 14,950              | 13,679                |
| Choice Hotels International Inc.               | 3.700% | 12/1/29       | 5,982               | 6,112                 |
| Choice Hotels International Inc.               | 3.700% | 1/15/31       | 8,859               | 8,969                 |
| <sup>3</sup> Daimler Finance North America LLC | 3.100% | 8/15/29       | 16,642              | 16,778                |
| Daimler Finance North America LLC              | 8.500% | 1/18/31       | 22,375              | 31,743                |
| <sup>3</sup> Daimler Finance North America LLC | 2.450% | 3/2/31        | 7,250               | 6,932                 |
| Darden Restaurants Inc.                        | 3.850% | 5/1/27        | 10,733              | 11,304                |
| Dick's Sporting Goods Inc.                     | 3.150% | 1/15/32       | 19,755              | 18,983                |
| DR Horton Inc.                                 | 1.400% | 10/15/27      | 11,566              | 10,709                |
| eBay Inc.                                      | 3.600% | 6/5/27        | 23,785              | 24,927                |
| eBay Inc.                                      | 2.700% | 3/11/30       | 24,863              | 24,069                |
| eBay Inc.                                      | 2.600% | 5/10/31       | 16,906              | 16,098                |
| <sup>1</sup> Emory University                  | 2.143% | 9/1/30        | 10,390              | 10,157                |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Fortune Brands Home & Security Inc.      | 3.250% | 9/15/29       | 16,830              | 17,080                |
| General Motors Co.                       | 4.200% | 10/1/27       | 24,224              | 25,550                |
| General Motors Co.                       | 6.800% | 10/1/27       | 28,591              | 33,698                |
| General Motors Co.                       | 5.000% | 10/1/28       | 22,813              | 24,888                |
| General Motors Financial Co. Inc.        | 2.700% | 8/20/27       | 16,229              | 15,894                |
| General Motors Financial Co. Inc.        | 3.850% | 1/5/28        | 12,583              | 12,965                |
| General Motors Financial Co. Inc.        | 2.400% | 4/10/28       | 23,710              | 22,645                |
| General Motors Financial Co. Inc.        | 2.400% | 10/15/28      | 26,875              | 25,481                |
| General Motors Financial Co. Inc.        | 5.650% | 1/17/29       | 14,718              | 16,542                |
| General Motors Financial Co. Inc.        | 3.600% | 6/21/30       | 25,776              | 25,879                |
| General Motors Financial Co. Inc.        | 2.350% | 1/8/31        | 16,440              | 14,907                |
| General Motors Financial Co. Inc.        | 2.700% | 6/10/31       | 33,980              | 31,533                |
| General Motors Financial Co. Inc.        | 3.100% | 1/12/32       | 48,755              | 46,549                |
| Genuine Parts Co.                        | 1.875% | 11/1/30       | 12,508              | 11,268                |
| <sup>3</sup> GXO Logistics Inc.          | 2.650% | 7/15/31       | 11,195              | 10,387                |
| Hasbro Inc.                              | 3.500% | 9/15/27       | 7,279               | 7,488                 |
| Hasbro Inc.                              | 3.900% | 11/19/29      | 29,501              | 30,843                |
| Home Depot Inc.                          | 2.500% | 4/15/27       | 41,428              | 41,818                |
| Home Depot Inc.                          | 2.800% | 9/14/27       | 29,080              | 29,762                |
| Home Depot Inc.                          | 0.900% | 3/15/28       | 15,270              | 14,041                |
| Home Depot Inc.                          | 1.500% | 9/15/28       | 29,190              | 27,624                |
| Home Depot Inc.                          | 3.900% | 12/6/28       | 17,076              | 18,446                |
| Home Depot Inc.                          | 2.950% | 6/15/29       | 35,027              | 35,787                |
| Home Depot Inc.                          | 2.700% | 4/15/30       | 32,801              | 32,772                |
| Home Depot Inc.                          | 1.375% | 3/15/31       | 33,348              | 29,841                |
| Home Depot Inc.                          | 1.875% | 9/15/31       | 32,485              | 30,171                |
| Hyatt Hotels Corp.                       | 4.375% | 9/15/28       | 10,852              | 11,250                |
| Hyatt Hotels Corp.                       | 5.750% | 4/23/30       | 11,245              | 12,827                |
| JD.com Inc.                              | 3.375% | 1/14/30       | 17,933              | 17,938                |
| Kohl's Corp.                             | 3.375% | 5/1/31        | 13,095              | 12,896                |
| Las Vegas Sands Corp.                    | 3.900% | 8/8/29        | 19,157              | 18,334                |
| Lear Corp.                               | 3.800% | 9/15/27       | 6,989               | 7,286                 |
| Lear Corp.                               | 4.250% | 5/15/29       | 10,974              | 11,622                |
| Lear Corp.                               | 3.500% | 5/30/30       | 11,085              | 11,140                |
| Lear Corp.                               | 2.600% | 1/15/32       | 2,900               | 2,690                 |
| Leggett & Platt Inc.                     | 3.500% | 11/15/27      | 10,652              | 11,021                |
| Leggett & Platt Inc.                     | 4.400% | 3/15/29       | 15,366              | 16,597                |
| Leland Stanford Junior University        | 1.289% | 6/1/27        | 7,710               | 7,372                 |
| Lennar Corp.                             | 5.000% | 6/15/27       | 2,960               | 3,217                 |
| Lennar Corp.                             | 4.750% | 11/29/27      | 37,430              | 40,697                |
| Lowe's Cos. Inc.                         | 3.100% | 5/3/27        | 19,931              | 20,526                |
| Lowe's Cos. Inc.                         | 1.300% | 4/15/28       | 30,859              | 28,471                |
| Lowe's Cos. Inc.                         | 1.700% | 9/15/28       | 31,050              | 29,090                |
| Lowe's Cos. Inc.                         | 3.650% | 4/5/29        | 42,716              | 44,778                |
| Lowe's Cos. Inc.                         | 4.500% | 4/15/30       | 31,765              | 35,031                |
| Lowe's Cos. Inc.                         | 1.700% | 10/15/30      | 32,626              | 29,352                |
| Lowe's Cos. Inc.                         | 2.625% | 4/1/31        | 46,321              | 44,754                |
| Magna International Inc.                 | 2.450% | 6/15/30       | 18,786              | 18,095                |
| <sup>1</sup> Marriott International Inc. | 4.000% | 4/15/28       | 11,505              | 11,971                |
| <sup>1</sup> Marriott International Inc. | 4.650% | 12/1/28       | 5,302               | 5,691                 |
| <sup>1</sup> Marriott International Inc. | 4.625% | 6/15/30       | 32,536              | 35,161                |
| <sup>1</sup> Marriott International Inc. | 2.850% | 4/15/31       | 34,555              | 32,925                |
| Masco Corp.                              | 3.500% | 11/15/27      | 7,945               | 8,161                 |
| Masco Corp.                              | 1.500% | 2/15/28       | 15,734              | 14,465                |
| Masco Corp.                              | 2.000% | 10/1/30       | 9,055               | 8,205                 |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Masco Corp.                            | 2.000% | 2/15/31       | 13,798              | 12,461                |
| <sup>1</sup> McDonald's Corp.          | 3.500% | 3/1/27        | 15,190              | 15,887                |
| <sup>1</sup> McDonald's Corp.          | 3.500% | 7/1/27        | 25,740              | 26,987                |
| <sup>1</sup> McDonald's Corp.          | 3.800% | 4/1/28        | 32,932              | 35,007                |
| <sup>1</sup> McDonald's Corp.          | 2.625% | 9/1/29        | 34,433              | 33,905                |
| <sup>1</sup> McDonald's Corp.          | 2.125% | 3/1/30        | 14,055              | 13,326                |
| <sup>1</sup> McDonald's Corp.          | 3.600% | 7/1/30        | 20,650              | 21,686                |
| MDC Holdings Inc.                      | 2.500% | 1/15/31       | 17,955              | 16,226                |
| Mohawk Industries Inc.                 | 3.625% | 5/15/30       | 13,000              | 13,360                |
| NIKE Inc.                              | 2.750% | 3/27/27       | 33,533              | 34,444                |
| NIKE Inc.                              | 2.850% | 3/27/30       | 31,730              | 32,254                |
| NVR Inc.                               | 3.000% | 5/15/30       | 21,047              | 20,743                |
| O'Reilly Automotive Inc.               | 3.600% | 9/1/27        | 20,735              | 21,675                |
| O'Reilly Automotive Inc.               | 4.350% | 6/1/28        | 19,991              | 21,549                |
| O'Reilly Automotive Inc.               | 3.900% | 6/1/29        | 10,257              | 10,783                |
| O'Reilly Automotive Inc.               | 4.200% | 4/1/30        | 13,402              | 14,368                |
| O'Reilly Automotive Inc.               | 1.750% | 3/15/31       | 6,665               | 5,971                 |
| Owens Corning                          | 3.950% | 8/15/29       | 11,136              | 11,673                |
| Owens Corning                          | 3.875% | 6/1/30        | 8,536               | 8,924                 |
| Ralph Lauren Corp.                     | 2.950% | 6/15/30       | 18,092              | 18,068                |
| Ross Stores Inc.                       | 1.875% | 4/15/31       | 12,715              | 11,498                |
| <sup>3</sup> Sands China Ltd.          | 2.300% | 3/8/27        | 12,375              | 10,800                |
| Sands China Ltd.                       | 5.400% | 8/8/28        | 54,894              | 54,335                |
| <sup>3</sup> Sands China Ltd.          | 2.850% | 3/8/29        | 7,475               | 6,339                 |
| Sands China Ltd.                       | 4.375% | 6/18/30       | 27,566              | 25,417                |
| <sup>3</sup> Sands China Ltd.          | 3.250% | 8/8/31        | 12,800              | 10,429                |
| Snap-on Inc.                           | 3.250% | 3/1/27        | 2,815               | 2,943                 |
| Stanley Black & Decker Inc.            | 4.250% | 11/15/28      | 18,978              | 20,714                |
| Stanley Black & Decker Inc.            | 2.300% | 3/15/30       | 15,343              | 14,771                |
| Starbucks Corp.                        | 2.000% | 3/12/27       | 14,787              | 14,427                |
| Starbucks Corp.                        | 3.500% | 3/1/28        | 13,318              | 13,856                |
| Starbucks Corp.                        | 4.000% | 11/15/28      | 20,788              | 22,270                |
| Starbucks Corp.                        | 3.550% | 8/15/29       | 25,122              | 26,149                |
| Starbucks Corp.                        | 2.250% | 3/12/30       | 13,898              | 13,127                |
| Starbucks Corp.                        | 2.550% | 11/15/30      | 37,883              | 36,406                |
| Starbucks Corp.                        | 3.000% | 2/14/32       | 20,000              | 19,904                |
| Steelcase Inc.                         | 5.125% | 1/18/29       | 11,150              | 12,156                |
| Tapestry Inc.                          | 4.125% | 7/15/27       | 3,395               | 3,552                 |
| TJX Cos. Inc.                          | 1.150% | 5/15/28       | 14,377              | 13,270                |
| TJX Cos. Inc.                          | 3.875% | 4/15/30       | 20,965              | 22,483                |
| TJX Cos. Inc.                          | 1.600% | 5/15/31       | 3,915               | 3,546                 |
| Toll Brothers Finance Corp.            | 4.350% | 2/15/28       | 16,590              | 17,278                |
| Toll Brothers Finance Corp.            | 3.800% | 11/1/29       | 11,515              | 11,527                |
| Toyota Motor Corp.                     | 3.669% | 7/20/28       | 15,429              | 16,432                |
| Toyota Motor Corp.                     | 2.760% | 7/2/29        | 10,490              | 10,559                |
| Toyota Motor Corp.                     | 2.362% | 3/25/31       | 11,611              | 11,340                |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.150% | 8/13/27       | 18,643              | 17,497                |
| <sup>1</sup> Toyota Motor Credit Corp. | 3.050% | 1/11/28       | 12,067              | 12,440                |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.900% | 4/6/28        | 11,223              | 10,813                |
| Toyota Motor Credit Corp.              | 3.650% | 1/8/29        | 12,400              | 13,205                |
| <sup>1</sup> Toyota Motor Credit Corp. | 2.150% | 2/13/30       | 21,036              | 20,237                |
| <sup>1</sup> Toyota Motor Credit Corp. | 3.375% | 4/1/30        | 25,256              | 26,450                |
| <sup>1</sup> Toyota Motor Credit Corp. | 1.650% | 1/10/31       | 19,073              | 17,448                |
| Toyota Motor Credit Corp.              | 1.900% | 9/12/31       | 14,264              | 13,228                |
| <sup>1</sup> Toyota Motor Credit Corp. | 2.400% | 1/13/32       | 14,145              | 13,687                |

Intermediate-Term Corporate Bond Index Fund

|                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------|--------|---------------|---------------------|-----------------------|
| Tractor Supply Co.           | 1.750% | 11/1/30       | 16,148              | 14,366                |
| VF Corp.                     | 2.800% | 4/23/27       | 11,897              | 12,045                |
| VF Corp.                     | 2.950% | 4/23/30       | 19,333              | 19,135                |
| Whirlpool Corp.              | 4.750% | 2/26/29       | 25,868              | 28,591                |
| Whirlpool Corp.              | 2.400% | 5/15/31       | 5,517               | 5,246                 |
| <sup>1</sup> Yale University | 1.482% | 4/15/30       | 11,020              | 10,172                |
|                              |        |               |                     | <b>3,133,290</b>      |

**Consumer Staples (6.6%)**

|                                     |        |          |        |         |
|-------------------------------------|--------|----------|--------|---------|
| Ahold Finance USA LLC               | 6.875% | 5/1/29   | 12,920 | 16,137  |
| Altria Group Inc.                   | 2.625% | 9/16/26  | 9,094  | 9,081   |
| Altria Group Inc.                   | 4.800% | 2/14/29  | 29,977 | 32,446  |
| Altria Group Inc.                   | 3.400% | 5/6/30   | 16,805 | 16,611  |
| Altria Group Inc.                   | 2.450% | 2/4/32   | 39,505 | 35,286  |
| Anheuser-Busch InBev Worldwide Inc. | 4.000% | 4/13/28  | 74,021 | 78,909  |
| Anheuser-Busch InBev Worldwide Inc. | 4.750% | 1/23/29  | 95,313 | 106,071 |
| Anheuser-Busch InBev Worldwide Inc. | 3.500% | 6/1/30   | 61,666 | 64,440  |
| Anheuser-Busch InBev Worldwide Inc. | 4.900% | 1/23/31  | 15,010 | 17,243  |
| Archer-Daniels-Midland Co.          | 3.250% | 3/27/30  | 23,738 | 24,655  |
| Avery Dennison Corp.                | 4.875% | 12/6/28  | 10,672 | 11,891  |
| Avery Dennison Corp.                | 2.650% | 4/30/30  | 15,187 | 14,626  |
| Avery Dennison Corp.                | 2.250% | 2/15/32  | 1,175  | 1,076   |
| BAT Capital Corp.                   | 4.700% | 4/2/27   | 26,249 | 27,872  |
| BAT Capital Corp.                   | 3.557% | 8/15/27  | 79,130 | 79,872  |
| BAT Capital Corp.                   | 2.259% | 3/25/28  | 54,851 | 51,209  |
| BAT Capital Corp.                   | 3.462% | 9/6/29   | 14,798 | 14,613  |
| BAT Capital Corp.                   | 4.906% | 4/2/30   | 27,289 | 29,153  |
| BAT Capital Corp.                   | 2.726% | 3/25/31  | 29,979 | 27,476  |
| Bunge Ltd. Finance Corp.            | 3.750% | 9/25/27  | 15,430 | 16,129  |
| Bunge Ltd. Finance Corp.            | 2.750% | 5/14/31  | 26,535 | 25,261  |
| Campbell Soup Co.                   | 4.150% | 3/15/28  | 25,053 | 26,752  |
| Campbell Soup Co.                   | 2.375% | 4/24/30  | 12,011 | 11,432  |
| Church & Dwight Co. Inc.            | 3.150% | 8/1/27   | 11,195 | 11,512  |
| Clorox Co.                          | 3.100% | 10/1/27  | 13,038 | 13,442  |
| Clorox Co.                          | 3.900% | 5/15/28  | 6,205  | 6,629   |
| Clorox Co.                          | 1.800% | 5/15/30  | 18,304 | 16,863  |
| Coca-Cola Co.                       | 3.375% | 3/25/27  | 20,550 | 21,642  |
| Coca-Cola Co.                       | 2.900% | 5/25/27  | 12,530 | 12,916  |
| Coca-Cola Co.                       | 1.450% | 6/1/27   | 48,694 | 46,810  |
| Coca-Cola Co.                       | 1.500% | 3/5/28   | 8,400  | 8,032   |
| Coca-Cola Co.                       | 1.000% | 3/15/28  | 34,864 | 32,260  |
| Coca-Cola Co.                       | 2.125% | 9/6/29   | 25,622 | 24,990  |
| Coca-Cola Co.                       | 3.450% | 3/25/30  | 31,414 | 33,241  |
| Coca-Cola Co.                       | 1.650% | 6/1/30   | 35,774 | 33,152  |
| Coca-Cola Co.                       | 2.000% | 3/5/31   | 25,898 | 24,516  |
| Coca-Cola Co.                       | 1.375% | 3/15/31  | 48,168 | 43,243  |
| Coca-Cola Co.                       | 2.250% | 1/5/32   | 41,030 | 39,576  |
| Coca-Cola Femsa SAB de CV           | 2.750% | 1/22/30  | 29,586 | 28,580  |
| Conagra Brands Inc.                 | 1.375% | 11/1/27  | 27,463 | 25,248  |
| Conagra Brands Inc.                 | 7.000% | 10/1/28  | 7,906  | 9,709   |
| Conagra Brands Inc.                 | 4.850% | 11/1/28  | 42,567 | 46,760  |
| Conagra Brands Inc.                 | 8.250% | 9/15/30  | 9,076  | 12,331  |
| Constellation Brands Inc.           | 3.500% | 5/9/27   | 16,136 | 16,730  |
| Constellation Brands Inc.           | 3.600% | 2/15/28  | 21,208 | 21,852  |
| Constellation Brands Inc.           | 4.650% | 11/15/28 | 23,246 | 25,397  |
| Constellation Brands Inc.           | 3.150% | 8/1/29   | 32,688 | 32,723  |

Intermediate-Term Corporate Bond Index Fund

|                             | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|
| Constellation Brands Inc.   | 2.875% | 5/1/30        | 13,314              | 12,998                |
| Constellation Brands Inc.   | 2.250% | 8/1/31        | 23,788              | 21,839                |
| Costco Wholesale Corp.      | 3.000% | 5/18/27       | 31,263              | 32,410                |
| Costco Wholesale Corp.      | 1.375% | 6/20/27       | 38,999              | 37,422                |
| Costco Wholesale Corp.      | 1.600% | 4/20/30       | 53,288              | 49,361                |
| Diageo Capital plc          | 3.875% | 5/18/28       | 9,013               | 9,685                 |
| Diageo Capital plc          | 2.375% | 10/24/29      | 26,161              | 25,578                |
| Diageo Capital plc          | 2.000% | 4/29/30       | 17,182              | 16,248                |
| Dollar General Corp.        | 3.875% | 4/15/27       | 12,000              | 12,675                |
| Dollar General Corp.        | 4.125% | 5/1/28        | 11,804              | 12,581                |
| Dollar General Corp.        | 3.500% | 4/3/30        | 33,777              | 34,585                |
| Dollar Tree Inc.            | 4.200% | 5/15/28       | 32,679              | 34,926                |
| Dollar Tree Inc.            | 2.650% | 12/1/31       | 16,950              | 16,100                |
| Estee Lauder Cos. Inc.      | 3.150% | 3/15/27       | 8,270               | 8,599                 |
| Estee Lauder Cos. Inc.      | 2.375% | 12/1/29       | 18,397              | 18,070                |
| Estee Lauder Cos. Inc.      | 2.600% | 4/15/30       | 17,894              | 17,779                |
| Estee Lauder Cos. Inc.      | 1.950% | 3/15/31       | 14,940              | 14,051                |
| Flowers Foods Inc.          | 2.400% | 3/15/31       | 12,354              | 11,652                |
| General Mills Inc.          | 4.200% | 4/17/28       | 33,558              | 36,147                |
| General Mills Inc.          | 2.875% | 4/15/30       | 22,419              | 22,400                |
| General Mills Inc.          | 2.250% | 10/14/31      | 15,690              | 14,752                |
| Hershey Co.                 | 2.450% | 11/15/29      | 6,077               | 6,053                 |
| Hershey Co.                 | 1.700% | 6/1/30        | 6,122               | 5,707                 |
| Hormel Foods Corp.          | 1.700% | 6/3/28        | 9,195               | 8,783                 |
| Hormel Foods Corp.          | 1.800% | 6/11/30       | 28,732              | 26,835                |
| Ingredion Inc.              | 2.900% | 6/1/30        | 13,751              | 13,554                |
| J M Smucker Co.             | 3.375% | 12/15/27      | 12,479              | 12,940                |
| J M Smucker Co.             | 2.375% | 3/15/30       | 12,496              | 11,899                |
| Kellogg Co.                 | 3.400% | 11/15/27      | 18,335              | 19,000                |
| Kellogg Co.                 | 4.300% | 5/15/28       | 9,841               | 10,687                |
| Kellogg Co.                 | 2.100% | 6/1/30        | 17,969              | 16,895                |
| Kellogg Co.                 | 7.450% | 4/1/31        | 9,544               | 12,743                |
| Keurig Dr Pepper Inc.       | 3.430% | 6/15/27       | 19,339              | 20,045                |
| Keurig Dr Pepper Inc.       | 4.597% | 5/25/28       | 54,575              | 59,672                |
| Keurig Dr Pepper Inc.       | 3.200% | 5/1/30        | 19,339              | 19,563                |
| Keurig Dr Pepper Inc.       | 2.250% | 3/15/31       | 14,495              | 13,599                |
| Kimberly-Clark Corp.        | 1.050% | 9/15/27       | 18,462              | 17,325                |
| Kimberly-Clark Corp.        | 3.950% | 11/1/28       | 10,389              | 11,283                |
| Kimberly-Clark Corp.        | 3.200% | 4/25/29       | 11,194              | 11,610                |
| Kimberly-Clark Corp.        | 3.100% | 3/26/30       | 25,936              | 26,806                |
| Kimberly-Clark Corp.        | 2.000% | 11/2/31       | 15,660              | 14,774                |
| Kroger Co.                  | 3.700% | 8/1/27        | 13,945              | 14,692                |
| Kroger Co.                  | 4.500% | 1/15/29       | 12,247              | 13,462                |
| Kroger Co.                  | 7.700% | 6/1/29        | 3,305               | 4,317                 |
| Kroger Co.                  | 2.200% | 5/1/30        | 19,519              | 18,474                |
| Kroger Co.                  | 1.700% | 1/15/31       | 12,570              | 11,385                |
| Kroger Co.                  | 7.500% | 4/1/31        | 5,478               | 7,377                 |
| McCormick & Co. Inc.        | 3.400% | 8/15/27       | 19,646              | 20,442                |
| McCormick & Co. Inc.        | 2.500% | 4/15/30       | 23,654              | 22,796                |
| McCormick & Co. Inc.        | 1.850% | 2/15/31       | 7,324               | 6,661                 |
| Mondelez International Inc. | 2.750% | 4/13/30       | 46,948              | 46,265                |
| Mondelez International Inc. | 1.500% | 2/4/31        | 10,781              | 9,530                 |
| PepsiCo Inc.                | 2.625% | 3/19/27       | 30,489              | 31,199                |
| PepsiCo Inc.                | 3.000% | 10/15/27      | 29,004              | 30,161                |
| PepsiCo Inc.                | 7.000% | 3/1/29        | 8,416               | 10,860                |



Intermediate-Term Corporate Bond Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| PepsiCo Inc.                     | 2.625% | 7/29/29       | 21,457              | 21,698                |
| PepsiCo Inc.                     | 2.750% | 3/19/30       | 27,389              | 27,781                |
| PepsiCo Inc.                     | 1.625% | 5/1/30        | 43,550              | 40,605                |
| PepsiCo Inc.                     | 1.400% | 2/25/31       | 20,127              | 18,290                |
| PepsiCo Inc.                     | 1.950% | 10/21/31      | 29,015              | 27,461                |
| Philip Morris International Inc. | 3.125% | 8/17/27       | 10,412              | 10,747                |
| Philip Morris International Inc. | 3.125% | 3/2/28        | 15,754              | 16,191                |
| Philip Morris International Inc. | 3.375% | 8/15/29       | 15,208              | 15,655                |
| Philip Morris International Inc. | 2.100% | 5/1/30        | 23,348              | 21,940                |
| Philip Morris International Inc. | 1.750% | 11/1/30       | 15,930              | 14,434                |
| Procter & Gamble Co.             | 2.800% | 3/25/27       | 17,635              | 18,175                |
| Procter & Gamble Co.             | 2.850% | 8/11/27       | 19,142              | 19,819                |
| Procter & Gamble Co.             | 3.000% | 3/25/30       | 40,393              | 42,099                |
| Procter & Gamble Co.             | 1.200% | 10/29/30      | 30,099              | 27,279                |
| Procter & Gamble Co.             | 1.950% | 4/23/31       | 19,830              | 19,070                |
| Sysco Corp.                      | 3.250% | 7/15/27       | 22,653              | 23,347                |
| Sysco Corp.                      | 2.400% | 2/15/30       | 26,555              | 25,376                |
| Sysco Corp.                      | 5.950% | 4/1/30        | 25,782              | 30,782                |
| Sysco Corp.                      | 2.450% | 12/14/31      | 6,735               | 6,411                 |
| Target Corp.                     | 3.375% | 4/15/29       | 25,967              | 27,527                |
| Target Corp.                     | 2.350% | 2/15/30       | 18,063              | 17,753                |
| Target Corp.                     | 2.650% | 9/15/30       | 10,990              | 11,028                |
| Tyson Foods Inc.                 | 3.550% | 6/2/27        | 35,572              | 36,969                |
| Tyson Foods Inc.                 | 4.350% | 3/1/29        | 25,149              | 27,237                |
| Unilever Capital Corp.           | 2.900% | 5/5/27        | 27,760              | 28,376                |
| Unilever Capital Corp.           | 3.500% | 3/22/28       | 4,604               | 4,855                 |
| Unilever Capital Corp.           | 2.125% | 9/6/29        | 38,134              | 36,690                |
| Unilever Capital Corp.           | 1.375% | 9/14/30       | 12,955              | 11,594                |
| Unilever Capital Corp.           | 1.750% | 8/12/31       | 22,820              | 20,945                |
| Walgreens Boots Alliance Inc.    | 3.200% | 4/15/30       | 8,775               | 8,868                 |
| Walmart Inc.                     | 3.700% | 6/26/28       | 64,643              | 69,708                |
| Walmart Inc.                     | 1.500% | 9/22/28       | 8,120               | 7,736                 |
| Walmart Inc.                     | 3.250% | 7/8/29        | 33,090              | 35,047                |
| Walmart Inc.                     | 2.375% | 9/24/29       | 15,799              | 15,749                |
| Walmart Inc.                     | 1.800% | 9/22/31       | 57,363              | 53,817                |

**3,214,706**

**Energy (6.8%)**

|                                 |        |          |        |        |
|---------------------------------|--------|----------|--------|--------|
| Baker Hughes Holdings LLC       | 3.337% | 12/15/27 | 29,218 | 30,119 |
| Baker Hughes Holdings LLC       | 3.138% | 11/7/29  | 11,209 | 11,311 |
| Baker Hughes Holdings LLC       | 4.486% | 5/1/30   | 21,044 | 23,129 |
| Boardwalk Pipelines LP          | 4.450% | 7/15/27  | 13,564 | 14,313 |
| Boardwalk Pipelines LP          | 4.800% | 5/3/29   | 5,834  | 6,282  |
| Boardwalk Pipelines LP          | 3.400% | 2/15/31  | 15,392 | 15,080 |
| BP Capital Markets America Inc. | 3.543% | 4/6/27   | 15,175 | 15,781 |
| BP Capital Markets America Inc. | 3.588% | 4/14/27  | 14,112 | 14,715 |
| BP Capital Markets America Inc. | 3.937% | 9/21/28  | 36,594 | 38,833 |
| BP Capital Markets America Inc. | 4.234% | 11/6/28  | 46,476 | 50,282 |
| BP Capital Markets America Inc. | 3.633% | 4/6/30   | 39,354 | 40,971 |
| BP Capital Markets America Inc. | 1.749% | 8/10/30  | 20,458 | 18,567 |
| BP Capital Markets America Inc. | 2.721% | 1/12/32  | 54,340 | 52,134 |
| BP Capital Markets plc          | 3.279% | 9/19/27  | 37,300 | 38,388 |
| BP Capital Markets plc          | 3.723% | 11/28/28 | 20,493 | 21,469 |
| Burlington Resources LLC        | 7.200% | 8/15/31  | 5,813  | 7,835  |
| Burlington Resources LLC        | 7.400% | 12/1/31  | 2,162  | 3,006  |
| Canadian Natural Resources Ltd. | 3.850% | 6/1/27   | 41,275 | 43,089 |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Canadian Natural Resources Ltd.                      | 2.950% | 7/15/30       | 12,656              | 12,376                |
| Canadian Natural Resources Ltd.                      | 7.200% | 1/15/32       | 5,882               | 7,570                 |
| Cenovus Energy Inc.                                  | 4.250% | 4/15/27       | 34,273              | 36,365                |
| Cenovus Energy Inc.                                  | 4.400% | 4/15/29       | 20,138              | 21,458                |
| Cenovus Energy Inc.                                  | 2.650% | 1/15/32       | 3,535               | 3,272                 |
| Cheniere Corpus Christi Holdings LLC                 | 5.125% | 6/30/27       | 37,426              | 40,853                |
| Cheniere Corpus Christi Holdings LLC                 | 3.700% | 11/15/29      | 44,533              | 45,467                |
| Chevron Corp.  | 1.995% | 5/11/27       | 36,191              | 35,654                |
| Chevron Corp.  | 2.236% | 5/11/30       | 36,058              | 35,121                |
| Chevron USA Inc.                                     | 1.018% | 8/12/27       | 6,218               | 5,812                 |
| Chevron USA Inc.                                     | 3.850% | 1/15/28       | 12,964              | 13,893                |
| Chevron USA Inc.                                     | 3.250% | 10/15/29      | 21,728              | 22,657                |
| Conoco Funding Co.                                   | 7.250% | 10/15/31      | 4,913               | 6,651                 |
| <sup>3</sup> ConocoPhillips                          | 3.750% | 10/1/27       | 48,071              | 51,368                |
| <sup>3</sup> ConocoPhillips                          | 4.300% | 8/15/28       | 31,708              | 34,744                |
| <sup>3</sup> ConocoPhillips                          | 2.400% | 2/15/31       | 24,557              | 24,000                |
| ConocoPhillips Co.                                   | 6.950% | 4/15/29       | 43,993              | 56,268                |
| Continental Resources Inc.                           | 4.375% | 1/15/28       | 15,680              | 16,248                |
| <sup>3</sup> Coterra Energy Inc.                     | 3.900% | 5/15/27       | 18,690              | 19,493                |
| <sup>3</sup> Coterra Energy Inc.                     | 4.375% | 3/15/29       | 16,509              | 17,712                |
| Devon Energy Corp.                                   | 5.250% | 10/15/27      | 14,368              | 14,923                |
| Devon Energy Corp.                                   | 5.875% | 6/15/28       | 10,148              | 10,804                |
| Devon Energy Corp.                                   | 4.500% | 1/15/30       | 19,758              | 20,639                |
| Devon Energy Corp.                                   | 7.875% | 9/30/31       | 12,693              | 17,108                |
| Diamondback Energy Inc.                              | 3.500% | 12/1/29       | 31,024              | 31,351                |
| Diamondback Energy Inc.                              | 3.125% | 3/24/31       | 27,427              | 26,764                |
| <sup>3</sup> Eastern Gas Transmission & Storage Inc. | 3.000% | 11/15/29      | 6,745               | 6,718                 |
| Enbridge Inc.  | 1.600% | 10/4/26       | 100                 | 95                    |
| Enbridge Inc.  | 3.700% | 7/15/27       | 20,795              | 21,690                |
| Enbridge Inc.  | 3.125% | 11/15/29      | 27,677              | 27,790                |
| Energy Transfer LP                                   | 4.400% | 3/15/27       | 19,307              | 20,280                |
| Energy Transfer LP                                   | 4.200% | 4/15/27       | 15,006              | 15,617                |
| <sup>1</sup> Energy Transfer LP                      | 5.500% | 6/1/27        | 24,480              | 27,013                |
| Energy Transfer LP                                   | 4.000% | 10/1/27       | 19,077              | 19,709                |
| Energy Transfer LP                                   | 4.950% | 5/15/28       | 17,195              | 18,528                |
| Energy Transfer LP                                   | 4.950% | 6/15/28       | 26,838              | 29,042                |
| Energy Transfer LP                                   | 5.250% | 4/15/29       | 41,888              | 46,030                |
| Energy Transfer LP                                   | 4.150% | 9/15/29       | 16,194              | 16,701                |
| Energy Transfer LP                                   | 3.750% | 5/15/30       | 41,959              | 42,527                |
| Eni USA Inc.   | 7.300% | 11/15/27      | 2,740               | 3,348                 |
| Enterprise Products Operating LLC                    | 4.150% | 10/16/28      | 18,064              | 19,413                |
| Enterprise Products Operating LLC                    | 3.125% | 7/31/29       | 48,422              | 48,895                |
| Enterprise Products Operating LLC                    | 2.800% | 1/31/30       | 24,539              | 24,172                |
| <sup>1</sup> Enterprise Products Operating LLC       | 5.250% | 8/16/77       | 13,731              | 13,073                |
| <sup>1</sup> Enterprise Products Operating LLC       | 5.375% | 2/15/78       | 21,720              | 20,156                |
| EOG Resources Inc.                                   | 4.375% | 4/15/30       | 24,040              | 26,588                |
| Exxon Mobil Corp.                                    | 3.294% | 3/19/27       | 12,530              | 13,149                |
| Exxon Mobil Corp.                                    | 2.440% | 8/16/29       | 30,304              | 29,838                |
| Exxon Mobil Corp.                                    | 3.482% | 3/19/30       | 56,485              | 59,628                |
| Exxon Mobil Corp.                                    | 2.610% | 10/15/30      | 60,930              | 60,404                |
| Halliburton Co.                                      | 2.920% | 3/1/30        | 26,630              | 26,216                |
| <sup>3</sup> Helmerich & Payne Inc.                  | 2.900% | 9/29/31       | 14,900              | 14,285                |
| Hess Corp.   | 4.300% | 4/1/27        | 35,382              | 37,423                |
| Hess Corp.   | 7.875% | 10/1/29       | 7,558               | 9,759                 |
| Hess Corp.   | 7.300% | 8/15/31       | 15,710              | 20,007                |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| HollyFrontier Corp.                    | 4.500% | 10/1/30       | 10,473              | 10,564                |
| Kinder Morgan Energy Partners LP       | 7.400% | 3/15/31       | 2,816               | 3,598                 |
| Kinder Morgan Inc.                     | 4.300% | 3/1/28        | 37,906              | 40,396                |
| Kinder Morgan Inc.                     | 2.000% | 2/15/31       | 29,823              | 26,783                |
| <sup>1</sup> Kinder Morgan Inc.        | 7.800% | 8/1/31        | 9,114               | 12,044                |
| <sup>1</sup> Kinder Morgan Inc.        | 7.750% | 1/15/32       | 5,261               | 6,966                 |
| Magellan Midstream Partners LP         | 3.250% | 6/1/30        | 12,377              | 12,371                |
| Marathon Oil Corp.                     | 4.400% | 7/15/27       | 25,681              | 27,269                |
| Marathon Petroleum Corp.               | 3.800% | 4/1/28        | 21,580              | 22,317                |
| MPLX LP                                | 4.125% | 3/1/27        | 31,108              | 32,794                |
| MPLX LP                                | 4.250% | 12/1/27       | 19,569              | 20,748                |
| MPLX LP                                | 4.000% | 3/15/28       | 36,531              | 38,125                |
| MPLX LP                                | 4.800% | 2/15/29       | 25,228              | 27,641                |
| MPLX LP                                | 2.650% | 8/15/30       | 30,816              | 29,043                |
| Northwest Pipeline LLC                 | 4.000% | 4/1/27        | 1,077               | 1,136                 |
| NOV Inc.                               | 3.600% | 12/1/29       | 10,392              | 10,412                |
| ONEOK Inc.                             | 4.000% | 7/13/27       | 13,931              | 14,504                |
| ONEOK Inc.                             | 4.550% | 7/15/28       | 25,001              | 26,680                |
| ONEOK Inc.                             | 4.350% | 3/15/29       | 28,877              | 30,253                |
| ONEOK Inc.                             | 3.400% | 9/1/29        | 29,084              | 28,802                |
| ONEOK Inc.                             | 3.100% | 3/15/30       | 17,433              | 16,900                |
| ONEOK Inc.                             | 6.350% | 1/15/31       | 3,305               | 3,922                 |
| Ovintiv Inc.                           | 8.125% | 9/15/30       | 3,275               | 4,201                 |
| Ovintiv Inc.                           | 7.200% | 11/1/31       | 13,845              | 17,020                |
| Ovintiv Inc.                           | 7.375% | 11/1/31       | 13,260              | 16,771                |
| Phillips 66                            | 3.900% | 3/15/28       | 19,524              | 20,443                |
| Phillips 66                            | 2.150% | 12/15/30      | 23,284              | 21,506                |
| Phillips 66 Partners LP                | 3.750% | 3/1/28        | 15,791              | 16,262                |
| Phillips 66 Partners LP                | 3.150% | 12/15/29      | 14,542              | 14,445                |
| Pioneer Natural Resources Co.          | 1.900% | 8/15/30       | 29,331              | 26,666                |
| Pioneer Natural Resources Co.          | 2.150% | 1/15/31       | 24,990              | 23,066                |
| Plains All American Pipeline LP        | 3.550% | 12/15/29      | 25,671              | 25,400                |
| Plains All American Pipeline LP        | 3.800% | 9/15/30       | 20,276              | 20,315                |
| Sabine Pass Liquefaction LLC           | 5.000% | 3/15/27       | 34,236              | 37,257                |
| Sabine Pass Liquefaction LLC           | 4.200% | 3/15/28       | 47,081              | 49,586                |
| Sabine Pass Liquefaction LLC           | 4.500% | 5/15/30       | 53,382              | 57,474                |
| Schlumberger Investment SA             | 2.650% | 6/26/30       | 27,442              | 26,715                |
| Shell International Finance BV         | 3.875% | 11/13/28      | 36,528              | 39,185                |
| Shell International Finance BV         | 2.375% | 11/7/29       | 42,205              | 41,142                |
| Shell International Finance BV         | 2.750% | 4/6/30        | 45,602              | 45,523                |
| Suncor Energy Inc.                     | 7.150% | 2/1/32        | 11,981              | 15,332                |
| Targa Resources Partners LP            | 6.500% | 7/15/27       | 8,000               | 8,479                 |
| Targa Resources Partners LP            | 5.000% | 1/15/28       | 8,400               | 8,670                 |
| Targa Resources Partners LP            | 6.875% | 1/15/29       | 4,000               | 4,357                 |
| Targa Resources Partners LP            | 5.500% | 3/1/30        | 8,000               | 8,474                 |
| Targa Resources Partners LP            | 4.875% | 2/1/31        | 8,500               | 8,750                 |
| Targa Resources Partners LP            | 4.000% | 1/15/32       | 19,000              | 18,747                |
| TC PipeLines LP                        | 3.900% | 5/25/27       | 11,888              | 12,611                |
| Tennessee Gas Pipeline Co. LLC         | 7.000% | 3/15/27       | 4,208               | 5,042                 |
| Tennessee Gas Pipeline Co. LLC         | 7.000% | 10/15/28      | 12,227              | 14,900                |
| TotalEnergies Capital International SA | 3.455% | 2/19/29       | 29,711              | 30,948                |
| TotalEnergies Capital International SA | 2.829% | 1/10/30       | 32,157              | 32,263                |
| TotalEnergies Capital SA               | 3.883% | 10/11/28      | 27,038              | 28,920                |
| TransCanada PipeLines Ltd.             | 4.250% | 5/15/28       | 29,241              | 31,208                |
| TransCanada PipeLines Ltd.             | 4.100% | 4/15/30       | 42,743              | 45,343                |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| TransCanada PipeLines Ltd.                     | 2.500% | 10/12/31      | 35,675              | 33,461                |
| Transcontinental Gas Pipe Line Co. LLC         | 4.000% | 3/15/28       | 16,720              | 17,656                |
| Transcontinental Gas Pipe Line Co. LLC         | 3.250% | 5/15/30       | 22,553              | 22,671                |
| Valero Energy Corp.                            | 2.150% | 9/15/27       | 17,116              | 16,623                |
| Valero Energy Corp.                            | 4.350% | 6/1/28        | 21,554              | 22,979                |
| Valero Energy Corp.                            | 4.000% | 4/1/29        | 22,611              | 23,655                |
| Valero Energy Corp.                            | 2.800% | 12/1/31       | 18,825              | 17,789                |
| Valero Energy Partners LP                      | 4.500% | 3/15/28       | 16,934              | 18,081                |
| Williams Cos. Inc.                             | 3.750% | 6/15/27       | 37,609              | 39,207                |
| Williams Cos. Inc.                             | 3.500% | 11/15/30      | 35,348              | 35,947                |
| Williams Cos. Inc.                             | 2.600% | 3/15/31       | 43,810              | 41,447                |
|  |        |               |                     | <b>3,301,774</b>      |
| <b>Financials (29.0%)</b>                      |        |               |                     |                       |
| ACE Capital Trust II                           | 9.700% | 4/1/30        | 3,180               | 4,437                 |
| <sup>1</sup> Aegon NV                          | 5.500% | 4/11/48       | 18,030              | 19,240                |
| AerCap Ireland Capital DAC                     | 3.650% | 7/21/27       | 31,124              | 31,641                |
| AerCap Ireland Capital DAC                     | 4.625% | 10/15/27      | 21,135              | 22,462                |
| AerCap Ireland Capital DAC                     | 3.875% | 1/23/28       | 17,224              | 17,507                |
| AerCap Ireland Capital DAC                     | 3.000% | 10/29/28      | 97,840              | 94,223                |
| AerCap Ireland Capital DAC                     | 3.300% | 1/30/32       | 103,960             | 98,620                |
| Affiliated Managers Group Inc.                 | 3.300% | 6/15/30       | 16,633              | 16,834                |
| Aflac Inc.                                     | 3.600% | 4/1/30        | 43,522              | 46,283                |
| <sup>1</sup> Air Lease Corp.                   | 3.750% | 6/1/26        | 3,002               | 3,083                 |
| Air Lease Corp.                                | 3.625% | 4/1/27        | 15,270              | 15,573                |
| Air Lease Corp.                                | 3.625% | 12/1/27       | 15,684              | 15,920                |
| Air Lease Corp.                                | 2.100% | 9/1/28        | 18,425              | 16,967                |
| Air Lease Corp.                                | 4.625% | 10/1/28       | 14,392              | 15,221                |
| Air Lease Corp.                                | 3.250% | 10/1/29       | 13,782              | 13,474                |
| <sup>1</sup> Air Lease Corp.                   | 3.000% | 2/1/30        | 18,745              | 17,903                |
| Air Lease Corp.                                | 3.125% | 12/1/30       | 19,455              | 18,676                |
| Air Lease Corp.                                | 2.875% | 1/15/32       | 20,000              | 18,732                |
| Alleghany Corp.                                | 3.625% | 5/15/30       | 13,124              | 13,393                |
| Allstate Corp.                                 | 1.450% | 12/15/30      | 16,635              | 14,924                |
| Ally Financial Inc.                            | 2.200% | 11/2/28       | 18,815              | 17,644                |
| <sup>1</sup> Ally Financial Inc.               | 8.000% | 11/1/31       | 68,803              | 90,599                |
| Ally Financial Inc.                            | 8.000% | 11/1/31       | 5,093               | 6,666                 |
| American Equity Investment Life Holding Co.    | 5.000% | 6/15/27       | 12,311              | 13,376                |
| <sup>3</sup> American Express Co.              | 3.300% | 5/3/27        | 51,419              | 53,058                |
| American Financial Group Inc.                  | 5.250% | 4/2/30        | 6,798               | 7,676                 |
| American International Group Inc.              | 4.200% | 4/1/28        | 18,966              | 20,520                |
| American International Group Inc.              | 4.250% | 3/15/29       | 9,980               | 10,771                |
| American International Group Inc.              | 3.400% | 6/30/30       | 53,483              | 54,996                |
| <sup>1</sup> American International Group Inc. | 5.750% | 4/1/48        | 14,950              | 15,354                |
| <sup>1</sup> Andrew W Mellon Foundation        | 0.947% | 8/1/27        | 7,920               | 7,417                 |
| Aon Corp.                                      | 2.850% | 5/28/27       | 7,000               | 7,052                 |
| Aon Corp.                                      | 4.500% | 12/15/28      | 15,796              | 17,217                |
| Aon Corp.                                      | 3.750% | 5/2/29        | 16,842              | 17,651                |
| Aon Corp.                                      | 2.800% | 5/15/30       | 31,666              | 31,185                |
| Aon Corp.                                      | 2.050% | 8/23/31       | 5,140               | 4,722                 |
| Aon Corp.                                      | 2.600% | 12/2/31       | 12,120              | 11,568                |
| Ares Capital Corp.                             | 2.875% | 6/15/27       | 8,735               | 8,338                 |
| Ares Capital Corp.                             | 2.875% | 6/15/28       | 24,821              | 22,998                |
| Ares Capital Corp.                             | 3.200% | 11/15/31      | 19,695              | 17,784                |
| Arthur J Gallagher & Co.                       | 2.400% | 11/9/31       | 10,505              | 9,860                 |
| Assurant Inc.                                  | 4.900% | 3/27/28       | 9,890               | 10,840                |

## Intermediate-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Assurant Inc.                     | 3.700% | 2/22/30       | 10,829              | 11,050                |
| Assured Guaranty US Holdings Inc. | 3.150% | 6/15/31       | 13,090              | 12,981                |
| Athene Holding Ltd.               | 4.125% | 1/12/28       | 28,819              | 30,260                |
| Athene Holding Ltd.               | 6.150% | 4/3/30        | 19,793              | 23,094                |
| Athene Holding Ltd.               | 3.500% | 1/15/31       | 22,974              | 22,945                |
| AXA SA                            | 8.600% | 12/15/30      | 32,396              | 43,713                |
| AXIS Specialty Finance LLC        | 3.900% | 7/15/29       | 14,580              | 15,259                |
| 1 AXIS Specialty Finance LLC      | 4.900% | 1/15/40       | 5,326               | 5,331                 |
| AXIS Specialty Finance plc        | 4.000% | 12/6/27       | 8,129               | 8,536                 |
| Banco Santander SA                | 4.250% | 4/11/27       | 28,853              | 30,481                |
| Banco Santander SA                | 3.800% | 2/23/28       | 18,701              | 19,290                |
| Banco Santander SA                | 4.379% | 4/12/28       | 27,103              | 28,761                |
| Banco Santander SA                | 3.306% | 6/27/29       | 19,424              | 19,654                |
| Banco Santander SA                | 3.490% | 5/28/30       | 34,554              | 34,680                |
| Banco Santander SA                | 2.749% | 12/3/30       | 49,840              | 45,208                |
| Banco Santander SA                | 2.958% | 3/25/31       | 17,696              | 16,990                |
| Banco Santander SA                | 3.225% | 11/22/32      | 18,635              | 17,313                |
| 1 Bank of America Corp.           | 3.248% | 10/21/27      | 58,025              | 59,362                |
| 1 Bank of America Corp.           | 3.705% | 4/24/28       | 60,930              | 63,100                |
| 1 Bank of America Corp.           | 3.593% | 7/21/28       | 63,874              | 65,952                |
| 1 Bank of America Corp.           | 3.419% | 12/20/28      | 154,185             | 157,829               |
| 1 Bank of America Corp.           | 3.970% | 3/5/29        | 66,200              | 69,311                |
| 1 Bank of America Corp.           | 2.087% | 6/14/29       | 104,210             | 98,623                |
| 1 Bank of America Corp.           | 4.271% | 7/23/29       | 76,015              | 81,039                |
| 1 Bank of America Corp.           | 3.974% | 2/7/30        | 84,640              | 88,805                |
| 1 Bank of America Corp.           | 3.194% | 7/23/30       | 70,912              | 70,996                |
| 1 Bank of America Corp.           | 2.884% | 10/22/30      | 43,915              | 43,034                |
| 1 Bank of America Corp.           | 2.496% | 2/13/31       | 83,457              | 79,512                |
| 1 Bank of America Corp.           | 2.592% | 4/29/31       | 86,262              | 82,542                |
| 1 Bank of America Corp.           | 1.898% | 7/23/31       | 87,256              | 79,053                |
| 1 Bank of America Corp.           | 1.922% | 10/24/31      | 59,247              | 53,616                |
| 1 Bank of America Corp.           | 2.651% | 3/11/32       | 51,972              | 49,677                |
| Bank of America Corp.             | 2.687% | 4/22/32       | 144,723             | 139,155               |
| Bank of America Corp.             | 2.299% | 7/21/32       | 109,130             | 101,268               |
| Bank of America Corp.             | 2.572% | 10/20/32      | 72,639              | 68,922                |
| Bank of America Corp.             | 2.972% | 2/4/33        | 68,378              | 67,006                |
| Bank of America Corp.             | 2.482% | 9/21/36       | 53,895              | 48,878                |
| 1 Bank of Montreal                | 3.803% | 12/15/32      | 21,312              | 21,837                |
| Bank of Montreal                  | 3.088% | 1/10/37       | 25,025              | 23,811                |
| 1 Bank of New York Mellon Corp.   | 3.250% | 5/16/27       | 24,433              | 25,394                |
| 1 Bank of New York Mellon Corp.   | 3.400% | 1/29/28       | 25,135              | 26,319                |
| 1 Bank of New York Mellon Corp.   | 3.442% | 2/7/28        | 1                   | 1                     |
| 1 Bank of New York Mellon Corp.   | 3.850% | 4/28/28       | 8,395               | 8,982                 |
| 1 Bank of New York Mellon Corp.   | 1.650% | 7/14/28       | 9,780               | 9,274                 |
| 1 Bank of New York Mellon Corp.   | 3.000% | 10/30/28      | 7,319               | 7,389                 |
| 1 Bank of New York Mellon Corp.   | 3.300% | 8/23/29       | 16,368              | 16,927                |
| 1 Bank of New York Mellon Corp.   | 1.650% | 1/28/31       | 4,450               | 4,108                 |
| 1 Bank of New York Mellon Corp.   | 1.800% | 7/28/31       | 22,030              | 20,237                |
| Bank of New York Mellon Corp.     | 2.500% | 1/26/32       | 11,580              | 11,269                |
| Bank of Nova Scotia               | 2.150% | 8/1/31        | 18,995              | 17,741                |
| Bank of Nova Scotia               | 2.450% | 2/2/32        | 16,248              | 15,417                |
| BankUnited Inc.                   | 5.125% | 6/11/30       | 7871                | 8,409                 |
| Barclays plc                      | 4.375% | 1/12/26       | 104                 | 110                   |
| Barclays plc                      | 4.337% | 1/10/28       | 39,028              | 41,252                |
| Barclays plc                      | 4.836% | 5/9/28        | 57,504              | 60,874                |

Intermediate-Term Corporate Bond Index Fund

|   |                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|----------------------------------|--------|---------------|---------------------|-----------------------|
| 1 | Barclays plc                     | 4.972% | 5/16/29       | 47,775              | 51,926                |
| 1 | Barclays plc                     | 5.088% | 6/20/30       | 26,375              | 28,227                |
|   | Barclays plc                     | 2.645% | 6/24/31       | 26,483              | 24,995                |
|   | Barclays plc                     | 2.667% | 3/10/32       | 16,015              | 15,016                |
|   | Barclays plc                     | 2.894% | 11/24/32      | 39,265              | 37,202                |
|   | Barclays plc                     | 3.564% | 9/23/35       | 29,440              | 28,132                |
|   | Berkshire Hathaway Finance Corp. | 1.850% | 3/12/30       | 14,962              | 14,188                |
|   | Berkshire Hathaway Finance Corp. | 1.450% | 10/15/30      | 17,077              | 15,619                |
|   | BlackRock Inc.                   | 3.200% | 3/15/27       | 22,793              | 23,760                |
|   | BlackRock Inc.                   | 3.250% | 4/30/29       | 18,200              | 19,021                |
|   | BlackRock Inc.                   | 2.400% | 4/30/30       | 24,736              | 24,153                |
|   | BlackRock Inc.                   | 1.900% | 1/28/31       | 31,815              | 29,546                |
|   | BlackRock Inc.                   | 2.100% | 2/25/32       | 14,406              | 13,484                |
| 3 | Blackstone Private Credit Fund   | 3.250% | 3/15/27       | 28,616              | 27,518                |
| 3 | Blackstone Private Credit Fund   | 4.000% | 1/15/29       | 14,785              | 14,253                |
|   | Blackstone Secured Lending Fund  | 3.625% | 1/15/26       | 191                 | 191                   |
| 3 | Blackstone Secured Lending Fund  | 2.850% | 9/30/28       | 16,275              | 14,938                |
| 3 | BPCE SA                          | 3.250% | 1/11/28       | 3,475               | 3,551                 |
|   | Brighthouse Financial Inc.       | 5.625% | 5/15/30       | 21,426              | 24,442                |
|   | Brookfield Finance I UK plc      | 2.340% | 1/30/32       | 3,810               | 3,500                 |
|   | Brookfield Finance Inc.          | 4.250% | 6/2/26        | 268                 | 286                   |
|   | Brookfield Finance Inc.          | 3.900% | 1/25/28       | 19,519              | 20,500                |
|   | Brookfield Finance Inc.          | 4.850% | 3/29/29       | 26,063              | 28,719                |
|   | Brookfield Finance Inc.          | 4.350% | 4/15/30       | 26,181              | 28,152                |
|   | Brookfield Finance Inc.          | 2.724% | 4/15/31       | 12,812              | 12,243                |
|   | Brown & Brown Inc.               | 4.500% | 3/15/29       | 8,634               | 9,304                 |
|   | Brown & Brown Inc.               | 2.375% | 3/15/31       | 18,907              | 17,574                |
|   | Capital One Financial Corp.      | 3.750% | 3/9/27        | 50,613              | 52,891                |
|   | Capital One Financial Corp.      | 3.650% | 5/11/27       | 24,326              | 25,226                |
|   | Capital One Financial Corp.      | 3.800% | 1/31/28       | 42,373              | 44,187                |
|   | Capital One Financial Corp.      | 2.359% | 7/29/32       | 14,825              | 13,289                |
|   | Capital One Financial Corp.      | 2.618% | 11/2/32       | 12,880              | 12,059                |
|   | Cboe Global Markets Inc.         | 1.625% | 12/15/30      | 9,090               | 8,197                 |
|   | Charles Schwab Corp.             | 3.200% | 3/2/27        | 14,320              | 14,853                |
|   | Charles Schwab Corp.             | 3.300% | 4/1/27        | 19,051              | 19,857                |
|   | Charles Schwab Corp.             | 3.200% | 1/25/28       | 25,516              | 26,559                |
|   | Charles Schwab Corp.             | 2.000% | 3/20/28       | 34,795              | 33,793                |
|   | Charles Schwab Corp.             | 4.000% | 2/1/29        | 16,919              | 18,255                |
|   | Charles Schwab Corp.             | 3.250% | 5/22/29       | 20,962              | 21,580                |
|   | Charles Schwab Corp.             | 2.750% | 10/1/29       | 13,988              | 13,965                |
|   | Charles Schwab Corp.             | 4.625% | 3/22/30       | 2,708               | 3,071                 |
|   | Charles Schwab Corp.             | 1.650% | 3/11/31       | 6,991               | 6,348                 |
|   | Charles Schwab Corp.             | 2.300% | 5/13/31       | 39,828              | 38,132                |
|   | Charles Schwab Corp.             | 1.950% | 12/1/31       | 17,995              | 16,616                |
|   | Chubb INA Holdings Inc.          | 1.375% | 9/15/30       | 36,675              | 32,969                |
|   | CI Financial Corp.               | 3.200% | 12/17/30      | 22,260              | 20,916                |
| 1 | Cincinnati Financial Corp.       | 6.920% | 5/15/28       | 7,721               | 9,572                 |
|   | Citigroup Inc.                   | 4.450% | 9/29/27       | 103,686             | 110,785               |
|   | Citigroup Inc.                   | 6.625% | 1/15/28       | 8,707               | 10,409                |
| 1 | Citigroup Inc.                   | 3.668% | 7/24/28       | 75,315              | 77,946                |
|   | Citigroup Inc.                   | 4.125% | 7/25/28       | 63,925              | 67,154                |
| 1 | Citigroup Inc.                   | 3.520% | 10/27/28      | 58,183              | 59,789                |
| 1 | Citigroup Inc.                   | 4.075% | 4/23/29       | 41,175              | 43,384                |
| 1 | Citigroup Inc.                   | 3.980% | 3/20/30       | 49,076              | 51,670                |
| 1 | Citigroup Inc.                   | 2.976% | 11/5/30       | 49,949              | 49,316                |

Intermediate-Term Corporate Bond Index Fund

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Citigroup Inc.           | 2.666% | 1/29/31       | 67,616              | 65,214                |
| <sup>1</sup> Citigroup Inc.           | 4.412% | 3/31/31       | 110,613             | 120,075               |
| <sup>1</sup> Citigroup Inc.           | 2.572% | 6/3/31        | 109,113             | 104,068               |
| Citigroup Inc.                        | 2.561% | 5/1/32        | 54,310              | 51,553                |
| Citigroup Inc.                        | 2.520% | 11/3/32       | 35,600              | 33,544                |
| Citigroup Inc.                        | 3.057% | 1/25/33       | 64,703              | 63,815                |
| Citizens Financial Group Inc.         | 2.500% | 2/6/30        | 15,849              | 15,189                |
| Citizens Financial Group Inc.         | 3.250% | 4/30/30       | 21,614              | 21,849                |
| CME Group Inc.                        | 3.750% | 6/15/28       | 13,089              | 14,016                |
| CNA Financial Corp.                   | 3.450% | 8/15/27       | 15,067              | 15,613                |
| CNA Financial Corp.                   | 3.900% | 5/1/29        | 14,598              | 15,515                |
| CNA Financial Corp.                   | 2.050% | 8/15/30       | 7,702               | 7,137                 |
| CNO Financial Group Inc.              | 5.250% | 5/30/29       | 12,941              | 13,993                |
| Comerica Inc.                         | 4.000% | 2/1/29        | 14,234              | 15,275                |
| <sup>1</sup> Deutsche Bank AG         | 3.547% | 9/18/31       | 40,918              | 40,381                |
| Deutsche Bank AG                      | 3.035% | 5/28/32       | 37,265              | 35,007                |
| <sup>1</sup> Discover Bank            | 3.450% | 7/27/26       | 1,289               | 1,326                 |
| <sup>1</sup> Discover Bank            | 4.650% | 9/13/28       | 34,687              | 37,653                |
| <sup>1</sup> Discover Bank            | 2.700% | 2/6/30        | 14,570              | 14,042                |
| Eaton Vance Corp.                     | 3.500% | 4/6/27        | 7,633               | 7,906                 |
| Enstar Group Ltd.                     | 4.950% | 6/1/29        | 23,615              | 25,272                |
| Enstar Group Ltd.                     | 3.100% | 9/1/31        | 12,707              | 11,856                |
| Equitable Holdings Inc.               | 7.000% | 4/1/28        | 7,785               | 9,456                 |
| Equitable Holdings Inc.               | 4.350% | 4/20/28       | 39,119              | 41,881                |
| Fairfax Financial Holdings Ltd.       | 4.850% | 4/17/28       | 15,361              | 16,392                |
| Fairfax Financial Holdings Ltd.       | 4.625% | 4/29/30       | 16,712              | 18,069                |
| Fairfax Financial Holdings Ltd.       | 3.375% | 3/3/31        | 16,250              | 16,143                |
| Fidelity National Financial Inc.      | 4.500% | 8/15/28       | 14,666              | 15,677                |
| Fidelity National Financial Inc.      | 3.400% | 6/15/30       | 18,259              | 18,300                |
| Fidelity National Financial Inc.      | 2.450% | 3/15/31       | 15,631              | 14,565                |
| Fifth Third Bancorp                   | 2.550% | 5/5/27        | 24,019              | 23,961                |
| Fifth Third Bancorp                   | 1.707% | 11/1/27       | 2,473               | 2,373                 |
| Fifth Third Bancorp                   | 3.950% | 3/14/28       | 16,091              | 17,071                |
| First American Financial Corp.        | 4.000% | 5/15/30       | 11,442              | 11,894                |
| First American Financial Corp.        | 2.400% | 8/15/31       | 17,418              | 15,913                |
| <sup>1</sup> First Horizon Bank       | 5.750% | 5/1/30        | 11,805              | 13,619                |
| First-Citizens Bank & Trust Co.       | 6.125% | 3/9/28        | 10,465              | 11,955                |
| Franklin Resources Inc.               | 1.600% | 10/30/30      | 19,120              | 17,111                |
| FS KKR Capital Corp.                  | 3.250% | 7/15/27       | 6,702               | 6,439                 |
| FS KKR Capital Corp.                  | 3.125% | 10/12/28      | 14,275              | 13,268                |
| GATX Corp.                            | 3.850% | 3/30/27       | 11,252              | 11,822                |
| GATX Corp.                            | 3.500% | 3/15/28       | 8,118               | 8,401                 |
| GATX Corp.                            | 4.550% | 11/7/28       | 10,016              | 11,031                |
| GATX Corp.                            | 4.700% | 4/1/29        | 5,496               | 6,046                 |
| GATX Corp.                            | 4.000% | 6/30/30       | 15,581              | 16,475                |
| GATX Corp.                            | 1.900% | 6/1/31        | 10,038              | 9,043                 |
| Global Payments Inc.                  | 4.450% | 6/1/28        | 13,093              | 14,025                |
| Global Payments Inc.                  | 3.200% | 8/15/29       | 37,964              | 37,527                |
| Global Payments Inc.                  | 2.900% | 5/15/30       | 27,566              | 26,530                |
| Global Payments Inc.                  | 2.900% | 11/15/31      | 15,655              | 14,915                |
| Globe Life Inc.                       | 4.550% | 9/15/28       | 15,233              | 16,648                |
| Globe Life Inc.                       | 2.150% | 8/15/30       | 9,565               | 8,957                 |
| <sup>1</sup> Goldman Sachs Group Inc. | 3.691% | 6/5/28        | 57,664              | 59,722                |
| <sup>1</sup> Goldman Sachs Group Inc. | 3.814% | 4/23/29       | 80,815              | 83,878                |
| <sup>1</sup> Goldman Sachs Group Inc. | 4.223% | 5/1/29        | 94,328              | 99,989                |

Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Goldman Sachs Group Inc.                | 2.600% | 2/7/30        | 38,740              | 37,251                |
| Goldman Sachs Group Inc.                | 3.800% | 3/15/30       | 88,500              | 92,180                |
| Goldman Sachs Group Inc.                | 1.992% | 1/27/32       | 55,013              | 49,623                |
| Goldman Sachs Group Inc.                | 2.615% | 4/22/32       | 119,485             | 113,030               |
| Goldman Sachs Group Inc.                | 2.383% | 7/21/32       | 93,155              | 86,371                |
| Goldman Sachs Group Inc.                | 2.650% | 10/21/32      | 67,445              | 63,968                |
| Goldman Sachs Group Inc.                | 3.102% | 2/24/33       | 106,165             | 104,431               |
| Hanover Insurance Group Inc.            | 4.500% | 4/15/26       | 148                 | 158                   |
| Hanover Insurance Group Inc.            | 2.500% | 9/1/30        | 7,525               | 7,204                 |
| Hartford Financial Services Group Inc.  | 2.800% | 8/19/29       | 16,010              | 15,870                |
| <sup>1</sup> HSBC Holdings plc          | 4.041% | 3/13/28       | 64,800              | 67,167                |
| <sup>1</sup> HSBC Holdings plc          | 2.013% | 9/22/28       | 48,036              | 45,092                |
| <sup>1</sup> HSBC Holdings plc          | 4.583% | 6/19/29       | 91,263              | 97,409                |
| HSBC Holdings plc                       | 2.206% | 8/17/29       | 75,057              | 70,047                |
| HSBC Holdings plc                       | 4.950% | 3/31/30       | 61,628              | 68,345                |
| <sup>1</sup> HSBC Holdings plc          | 3.973% | 5/22/30       | 72,302              | 74,570                |
| <sup>1</sup> HSBC Holdings plc          | 2.848% | 6/4/31        | 32,881              | 31,415                |
| <sup>1</sup> HSBC Holdings plc          | 2.357% | 8/18/31       | 31,454              | 28,862                |
| HSBC Holdings plc                       | 2.804% | 5/24/32       | 101,465             | 95,775                |
| HSBC Holdings plc                       | 2.871% | 11/22/32      | 39,975              | 37,927                |
| Huntington Bancshares Inc.              | 2.550% | 2/4/30        | 23,309              | 22,667                |
| <sup>3</sup> Huntington Bancshares Inc. | 2.487% | 8/15/36       | 9,941               | 9,084                 |
| ING Groep NV                            | 3.950% | 3/29/27       | 45,816              | 48,133                |
| ING Groep NV                            | 4.550% | 10/2/28       | 27,035              | 29,410                |
| ING Groep NV                            | 4.050% | 4/9/29        | 18,169              | 19,294                |
| ING Groep NV                            | 2.727% | 4/1/32        | 10,730              | 10,260                |
| Intercontinental Exchange Inc.          | 3.100% | 9/15/27       | 11,646              | 11,959                |
| Intercontinental Exchange Inc.          | 3.750% | 9/21/28       | 16,836              | 17,854                |
| Intercontinental Exchange Inc.          | 2.100% | 6/15/30       | 22,991              | 21,702                |
| <sup>3</sup> Jackson Financial Inc.     | 3.125% | 11/23/31      | 13,130              | 12,592                |
| Jefferies Group LLC                     | 6.450% | 6/8/27        | 6,360               | 7,453                 |
| Jefferies Group LLC                     | 4.150% | 1/23/30       | 29,367              | 30,862                |
| Jefferies Group LLC                     | 2.625% | 10/15/31      | 20,495              | 19,056                |
| JPMorgan Chase & Co.                    | 3.875% | 9/10/24       | 1                   | 1                     |
| JPMorgan Chase & Co.                    | 1.040% | 2/4/27        | 82                  | 77                    |
| JPMorgan Chase & Co.                    | 8.000% | 4/29/27       | 15,960              | 19,864                |
| JPMorgan Chase & Co.                    | 4.250% | 10/1/27       | 43,685              | 46,713                |
| JPMorgan Chase & Co.                    | 3.625% | 12/1/27       | 34,394              | 35,603                |
| <sup>1</sup> JPMorgan Chase & Co.       | 3.540% | 5/1/28        | 57,354              | 59,271                |
| <sup>1</sup> JPMorgan Chase & Co.       | 2.182% | 6/1/28        | 41,187              | 39,821                |
| <sup>1</sup> JPMorgan Chase & Co.       | 3.509% | 1/23/29       | 61,266              | 62,919                |
| <sup>1</sup> JPMorgan Chase & Co.       | 4.005% | 4/23/29       | 56,394              | 59,432                |
| JPMorgan Chase & Co.                    | 2.069% | 6/1/29        | 62,433              | 59,146                |
| <sup>1</sup> JPMorgan Chase & Co.       | 4.203% | 7/23/29       | 54,857              | 58,430                |
| <sup>1</sup> JPMorgan Chase & Co.       | 4.452% | 12/5/29       | 81,317              | 87,866                |
| <sup>1</sup> JPMorgan Chase & Co.       | 3.702% | 5/6/30        | 77,163              | 80,078                |
| <sup>1</sup> JPMorgan Chase & Co.       | 8.750% | 9/1/30        | 1,993               | 2,799                 |
| <sup>1</sup> JPMorgan Chase & Co.       | 2.739% | 10/15/30      | 98,171              | 95,911                |
| <sup>1</sup> JPMorgan Chase & Co.       | 4.493% | 3/24/31       | 68,833              | 75,556                |
| <sup>1</sup> JPMorgan Chase & Co.       | 2.522% | 4/22/31       | 80,468              | 77,255                |
| <sup>1</sup> JPMorgan Chase & Co.       | 2.956% | 5/13/31       | 73,544              | 71,398                |
| JPMorgan Chase & Co.                    | 1.764% | 11/19/31      | 35,780              | 32,150                |
| JPMorgan Chase & Co.                    | 1.953% | 2/4/32        | 80,507              | 73,423                |
| JPMorgan Chase & Co.                    | 2.580% | 4/22/32       | 107,912             | 103,399               |
| JPMorgan Chase & Co.                    | 2.545% | 11/8/32       | 84,000              | 80,262                |



Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| JPMorgan Chase & Co.                           | 2.963% | 1/25/33       | 90,080              | 89,118                |
| Kemper Corp.                                   | 2.400% | 9/30/30       | 10,087              | 9,210                 |
| Kemper Corp.                                   | 3.800% | 2/23/32       | 5,000               | 5,023                 |
| <sup>1</sup> KeyBank NA                        | 6.950% | 2/1/28        | 7,918               | 9,585                 |
| <sup>1</sup> KeyBank NA                        | 3.900% | 4/13/29       | 8,630               | 9,093                 |
| <sup>1</sup> KeyCorp                           | 2.250% | 4/6/27        | 24,706              | 24,345                |
| <sup>1</sup> KeyCorp                           | 4.100% | 4/30/28       | 14,716              | 15,794                |
| <sup>1</sup> KeyCorp                           | 2.550% | 10/1/29       | 21,898              | 21,296                |
| Lazard Group LLC                               | 3.625% | 3/1/27        | 11,870              | 12,278                |
| Lazard Group LLC                               | 4.500% | 9/19/28       | 13,637              | 14,634                |
| Lazard Group LLC                               | 4.375% | 3/11/29       | 8,718               | 9,239                 |
| Legg Mason Inc.                                | 4.750% | 3/15/26       | 510                 | 555                   |
| Lincoln National Corp.                         | 3.800% | 3/1/28        | 15,689              | 16,514                |
| Lincoln National Corp.                         | 3.050% | 1/15/30       | 10,835              | 10,774                |
| Lincoln National Corp.                         | 3.400% | 1/15/31       | 12,702              | 12,919                |
| Lloyds Banking Group plc                       | 4.375% | 3/22/28       | 46,101              | 49,143                |
| Lloyds Banking Group plc                       | 4.550% | 8/16/28       | 27,214              | 29,405                |
| <sup>1</sup> Lloyds Banking Group plc          | 3.574% | 11/7/28       | 40,334              | 41,337                |
| Loews Corp.                                    | 3.200% | 5/15/30       | 14,956              | 15,282                |
| <sup>1</sup> Manufacturers & Traders Trust Co. | 3.400% | 8/17/27       | 18,823              | 19,435                |
| Manulife Financial Corp.                       | 2.484% | 5/19/27       | 16,888              | 16,880                |
| Markel Corp.                                   | 3.500% | 11/1/27       | 6,561               | 6,826                 |
| Markel Corp.                                   | 3.350% | 9/17/29       | 9,175               | 9,424                 |
| Marsh & McLennan Cos. Inc.                     | 4.375% | 3/15/29       | 42,584              | 46,454                |
| Marsh & McLennan Cos. Inc.                     | 2.250% | 11/15/30      | 18,653              | 17,511                |
| Marsh & McLennan Cos. Inc.                     | 2.375% | 12/15/31      | 13,918              | 13,174                |
| Mastercard Inc.                                | 3.300% | 3/26/27       | 35,956              | 37,788                |
| Mastercard Inc.                                | 3.500% | 2/26/28       | 17,305              | 18,421                |
| Mastercard Inc.                                | 2.950% | 6/1/29        | 27,804              | 28,573                |
| Mastercard Inc.                                | 3.350% | 3/26/30       | 40,353              | 42,338                |
| Mastercard Inc.                                | 1.900% | 3/15/31       | 14,713              | 13,999                |
| Mastercard Inc.                                | 2.000% | 11/18/31      | 20,401              | 19,295                |
| Mercury General Corp.                          | 4.400% | 3/15/27       | 7,617               | 8,083                 |
| MetLife Inc.                                   | 4.550% | 3/23/30       | 29,488              | 33,102                |
| Mitsubishi UFJ Financial Group Inc.            | 3.287% | 7/25/27       | 24,847              | 25,503                |
| Mitsubishi UFJ Financial Group Inc.            | 3.961% | 3/2/28        | 33,926              | 35,884                |
| Mitsubishi UFJ Financial Group Inc.            | 4.050% | 9/11/28       | 18,185              | 19,357                |
| Mitsubishi UFJ Financial Group Inc.            | 3.741% | 3/7/29        | 40,500              | 42,350                |
| Mitsubishi UFJ Financial Group Inc.            | 3.195% | 7/18/29       | 58,794              | 59,227                |
| Mitsubishi UFJ Financial Group Inc.            | 2.559% | 2/25/30       | 34,782              | 33,398                |
| Mitsubishi UFJ Financial Group Inc.            | 2.048% | 7/17/30       | 44,633              | 41,116                |
| Mitsubishi UFJ Financial Group Inc.            | 2.309% | 7/20/32       | 58,224              | 54,082                |
| Mitsubishi UFJ Financial Group Inc.            | 2.494% | 10/13/32      | 10,370              | 9,767                 |
| Mitsubishi UFJ Financial Group Inc.            | 2.852% | 1/19/33       | 12,200              | 11,817                |
| Mizuho Financial Group Inc.                    | 3.170% | 9/11/27       | 22,128              | 22,534                |
| Mizuho Financial Group Inc.                    | 4.018% | 3/5/28        | 27,980              | 29,545                |
| <sup>1</sup> Mizuho Financial Group Inc.       | 4.254% | 9/11/29       | 15,753              | 16,834                |
| <sup>1</sup> Mizuho Financial Group Inc.       | 3.153% | 7/16/30       | 25,967              | 25,940                |
| <sup>1</sup> Mizuho Financial Group Inc.       | 2.869% | 9/13/30       | 24,165              | 23,693                |
| <sup>1</sup> Mizuho Financial Group Inc.       | 2.591% | 5/25/31       | 15,794              | 15,099                |
| <sup>1</sup> Mizuho Financial Group Inc.       | 2.201% | 7/10/31       | 36,213              | 33,519                |
| <sup>1</sup> Mizuho Financial Group Inc.       | 1.979% | 9/8/31        | 28,994              | 26,324                |
| Mizuho Financial Group Inc.                    | 2.564% | 9/13/31       | 31,216              | 28,582                |
| Mizuho Financial Group Inc.                    | 2.172% | 5/22/32       | 10,136              | 9,290                 |
| Mizuho Financial Group Inc.                    | 2.260% | 7/9/32        | 4,833               | 4,462                 |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Morgan Stanley                            | 3.950% | 4/23/27       | 57,214              | 60,054                |
| Morgan Stanley                            | 1.593% | 5/4/27        | 311                 | 296                   |
| <sup>1</sup> Morgan Stanley               | 3.591% | 7/22/28       | 83,955              | 86,733                |
| <sup>1</sup> Morgan Stanley               | 3.772% | 1/24/29       | 75,917              | 78,807                |
| <sup>1</sup> Morgan Stanley               | 4.431% | 1/23/30       | 73,651              | 79,535                |
| <sup>1</sup> Morgan Stanley               | 2.699% | 1/22/31       | 97,432              | 94,443                |
| <sup>1</sup> Morgan Stanley               | 3.622% | 4/1/31        | 87,490              | 90,393                |
| <sup>1</sup> Morgan Stanley               | 1.794% | 2/13/32       | 79,301              | 70,863                |
| <sup>1</sup> Morgan Stanley               | 1.928% | 4/28/32       | 48,250              | 43,496                |
| <sup>1</sup> Morgan Stanley               | 2.239% | 7/21/32       | 84,049              | 77,626                |
| <sup>1</sup> Morgan Stanley               | 2.511% | 10/20/32      | 72,870              | 68,859                |
| Morgan Stanley                            | 2.943% | 1/21/33       | 65,750              | 64,364                |
| Morgan Stanley                            | 2.484% | 9/16/36       | 76,272              | 69,265                |
| Morgan Stanley Domestic Holdings Inc.     | 3.800% | 8/24/27       | 10,592              | 11,077                |
| Morgan Stanley Domestic Holdings Inc.     | 4.500% | 6/20/28       | 13,852              | 14,959                |
| Nasdaq Inc.                               | 1.650% | 1/15/31       | 16,385              | 14,457                |
| <sup>1</sup> National Australia Bank Ltd. | 2.500% | 7/12/26       | 373                 | 378                   |
| <sup>1</sup> NatWest Group plc            | 3.073% | 5/22/28       | 31,522              | 31,526                |
| <sup>1</sup> NatWest Group plc            | 4.892% | 5/18/29       | 44,820              | 48,828                |
| <sup>1</sup> NatWest Group plc            | 5.076% | 1/27/30       | 44,805              | 49,372                |
| <sup>1</sup> NatWest Group plc            | 4.445% | 5/8/30        | 30,349              | 32,353                |
| <sup>1</sup> NatWest Group plc            | 3.032% | 11/28/35      | 20,321              | 18,794                |
| Nomura Holdings Inc.                      | 2.172% | 7/14/28       | 27,065              | 25,446                |
| Nomura Holdings Inc.                      | 2.710% | 1/22/29       | 12,830              | 12,371                |
| Nomura Holdings Inc.                      | 3.103% | 1/16/30       | 51,023              | 50,163                |
| Nomura Holdings Inc.                      | 2.679% | 7/16/30       | 10,457              | 9,900                 |
| Nomura Holdings Inc.                      | 2.608% | 7/14/31       | 31,126              | 29,045                |
| Nomura Holdings Inc.                      | 2.999% | 1/22/32       | 36,645              | 35,290                |
| Northern Trust Corp.                      | 3.650% | 8/3/28        | 12,625              | 13,557                |
| Northern Trust Corp.                      | 3.150% | 5/3/29        | 14,520              | 15,109                |
| Northern Trust Corp.                      | 1.950% | 5/1/30        | 22,439              | 21,344                |
| <sup>1</sup> Northern Trust Corp.         | 3.375% | 5/8/32        | 7,415               | 7,558                 |
| ORIX Corp.                                | 3.700% | 7/18/27       | 11,219              | 11,759                |
| ORIX Corp.                                | 2.250% | 3/9/31        | 11,914              | 11,450                |
| Owl Rock Capital Corp.                    | 2.875% | 6/11/28       | 23,677              | 21,483                |
| PartnerRe Finance B LLC                   | 3.700% | 7/2/29        | 10,830              | 11,450                |
| PartnerRe Finance B LLC                   | 4.500% | 10/1/50       | 12,945              | 12,802                |
| PayPal Holdings Inc.                      | 2.850% | 10/1/29       | 38,009              | 37,882                |
| PayPal Holdings Inc.                      | 2.300% | 6/1/30        | 23,805              | 22,697                |
| <sup>1</sup> PNC Bank NA                  | 3.100% | 10/25/27      | 18,593              | 19,260                |
| <sup>1</sup> PNC Bank NA                  | 3.250% | 1/22/28       | 18,920              | 19,592                |
| <sup>1</sup> PNC Bank NA                  | 4.050% | 7/26/28       | 35,401              | 37,941                |
| <sup>1</sup> PNC Bank NA                  | 2.700% | 10/22/29      | 20,395              | 20,128                |
| PNC Financial Services Group Inc.         | 2.600% | 7/23/26       | 4,381               | 4,442                 |
| PNC Financial Services Group Inc.         | 3.150% | 5/19/27       | 32,057              | 33,226                |
| PNC Financial Services Group Inc.         | 3.450% | 4/23/29       | 42,978              | 45,111                |
| PNC Financial Services Group Inc.         | 2.550% | 1/22/30       | 41,558              | 40,864                |
| PNC Financial Services Group Inc.         | 2.307% | 4/23/32       | 29,290              | 27,907                |
| Primerica Inc.                            | 2.800% | 11/19/31      | 12,605              | 12,173                |
| Principal Financial Group Inc.            | 3.100% | 11/15/26      | 10,228              | 10,462                |
| Principal Financial Group Inc.            | 3.700% | 5/15/29       | 13,158              | 14,034                |
| Principal Financial Group Inc.            | 2.125% | 6/15/30       | 9,014               | 8,526                 |
| Progressive Corp.                         | 4.000% | 3/1/29        | 12,272              | 13,250                |
| Progressive Corp.                         | 6.625% | 3/1/29        | 2,517               | 3,119                 |
| Progressive Corp.                         | 3.200% | 3/26/30       | 21,836              | 22,541                |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Prospect Capital Corp.                       | 3.437% | 10/15/28      | 8,720               | 7,875                 |
| <sup>1</sup> Prudential Financial Inc.       | 3.878% | 3/27/28       | 11,463              | 12,250                |
| <sup>1</sup> Prudential Financial Inc.       | 2.100% | 3/10/30       | 11,650              | 11,138                |
| <sup>1</sup> Prudential Financial Inc.       | 4.500% | 9/15/47       | 15,017              | 14,509                |
| <sup>1</sup> Prudential Financial Inc.       | 5.700% | 9/15/48       | 18,697              | 19,534                |
| <sup>1</sup> Prudential Financial Inc.       | 3.700% | 10/1/50       | 24,389              | 22,400                |
| Prudential Financial Inc.                    | 5.125% | 3/1/52        | 2,000               | 2,018                 |
| Prudential plc                               | 3.125% | 4/14/30       | 22,388              | 22,786                |
| Raymond James Financial Inc.                 | 4.650% | 4/1/30        | 27,461              | 30,208                |
| Regions Financial Corp.                      | 1.800% | 8/12/28       | 16,925              | 15,852                |
| Reinsurance Group of America Inc.            | 3.900% | 5/15/29       | 13,930              | 14,579                |
| Reinsurance Group of America Inc.            | 3.150% | 6/15/30       | 17,141              | 17,063                |
| RenaissanceRe Finance Inc.                   | 3.450% | 7/1/27        | 9,348               | 9,777                 |
| RenaissanceRe Holdings Ltd.                  | 3.600% | 4/15/29       | 7,985               | 8,302                 |
| <sup>1</sup> Royal Bank of Canada            | 2.300% | 11/3/31       | 41,156              | 38,923                |
| Santander Holdings USA Inc.                  | 4.400% | 7/13/27       | 16,911              | 17,773                |
| <sup>1</sup> Santander UK Group Holdings plc | 3.823% | 11/3/28       | 22,064              | 22,662                |
| Santander UK Group Holdings plc              | 2.896% | 3/15/32       | 19,075              | 18,176                |
| <sup>1</sup> State Street Corp.              | 4.141% | 12/3/29       | 21,054              | 22,785                |
| State Street Corp.                           | 2.400% | 1/24/30       | 25,658              | 25,154                |
| State Street Corp.                           | 2.200% | 3/3/31        | 27,468              | 25,881                |
| State Street Corp.                           | 3.152% | 3/30/31       | 14,318              | 14,659                |
| <sup>1</sup> State Street Corp.              | 3.031% | 11/1/34       | 5,855               | 5,819                 |
| Stewart Information Services Corp.           | 3.600% | 11/15/31      | 11,745              | 11,340                |
| Stifel Financial Corp.                       | 4.000% | 5/15/30       | 8,325               | 8,748                 |
| Sumitomo Mitsui Financial Group Inc.         | 3.364% | 7/12/27       | 13,611              | 14,068                |
| Sumitomo Mitsui Financial Group Inc.         | 3.352% | 10/18/27      | 19,668              | 20,279                |
| Sumitomo Mitsui Financial Group Inc.         | 3.544% | 1/17/28       | 20,850              | 21,636                |
| Sumitomo Mitsui Financial Group Inc.         | 3.944% | 7/19/28       | 22,739              | 24,074                |
| Sumitomo Mitsui Financial Group Inc.         | 1.902% | 9/17/28       | 53,900              | 50,488                |
| Sumitomo Mitsui Financial Group Inc.         | 4.306% | 10/16/28      | 12,117              | 13,133                |
| Sumitomo Mitsui Financial Group Inc.         | 3.040% | 7/16/29       | 73,267              | 73,126                |
| Sumitomo Mitsui Financial Group Inc.         | 3.202% | 9/17/29       | 12,796              | 12,787                |
| Sumitomo Mitsui Financial Group Inc.         | 2.724% | 9/27/29       | 16,235              | 15,882                |
| Sumitomo Mitsui Financial Group Inc.         | 2.750% | 1/15/30       | 37,410              | 36,548                |
| Sumitomo Mitsui Financial Group Inc.         | 2.130% | 7/8/30        | 46,310              | 43,122                |
| Sumitomo Mitsui Financial Group Inc.         | 2.142% | 9/23/30       | 31,106              | 28,346                |
| Sumitomo Mitsui Financial Group Inc.         | 1.710% | 1/12/31       | 16,675              | 14,851                |
| Sumitomo Mitsui Financial Group Inc.         | 2.222% | 9/17/31       | 12,440              | 11,528                |
| SVB Financial Group                          | 2.100% | 5/15/28       | 8,955               | 8,573                 |
| SVB Financial Group                          | 3.125% | 6/5/30        | 14,365              | 14,438                |
| SVB Financial Group                          | 1.800% | 2/2/31        | 15,179              | 13,746                |
| Synchrony Financial                          | 3.950% | 12/1/27       | 27,317              | 28,179                |
| Synchrony Financial                          | 5.150% | 3/19/29       | 12,975              | 14,191                |
| Synchrony Financial                          | 2.875% | 10/28/31      | 13,756              | 12,782                |
| <sup>1</sup> Toronto-Dominion Bank           | 2.000% | 9/10/31       | 29,485              | 27,353                |
| <sup>1</sup> Toronto-Dominion Bank           | 2.450% | 1/12/32       | 16,820              | 16,106                |
| <sup>1</sup> Truist Bank                     | 2.250% | 3/11/30       | 34,838              | 33,034                |
| <sup>1</sup> Truist Financial Corp.          | 1.125% | 8/3/27        | 23,302              | 21,619                |
| <sup>1</sup> Truist Financial Corp.          | 3.875% | 3/19/29       | 28,637              | 30,364                |
| <sup>1</sup> Truist Financial Corp.          | 1.887% | 6/7/29        | 27,790              | 26,250                |
| <sup>1</sup> Truist Financial Corp.          | 1.950% | 6/5/30        | 9,181               | 8,591                 |
| Unum Group                                   | 4.000% | 6/15/29       | 10,179              | 10,732                |
| <sup>1</sup> US Bancorp                      | 3.150% | 4/27/27       | 33,755              | 34,996                |
| <sup>1</sup> US Bancorp                      | 3.900% | 4/26/28       | 18,466              | 19,757                |

Intermediate-Term Corporate Bond Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> US Bancorp          | 3.000% | 7/30/29       | 28,899              | 29,165                |
| <sup>1</sup> US Bancorp          | 1.375% | 7/22/30       | 28,589              | 25,574                |
| <sup>1</sup> US Bancorp          | 2.677% | 1/27/33       | 22,700              | 22,310                |
| US Bancorp                       | 2.491% | 11/3/36       | 33,005              | 30,780                |
| Visa Inc.                        | 1.900% | 4/15/27       | 41,056              | 40,444                |
| Visa Inc.                        | 0.750% | 8/15/27       | 14,719              | 13,636                |
| Visa Inc.                        | 2.750% | 9/15/27       | 24,886              | 25,537                |
| Visa Inc.                        | 2.050% | 4/15/30       | 33,488              | 32,317                |
| Visa Inc.                        | 1.100% | 2/15/31       | 21,362              | 18,928                |
| <sup>1</sup> Voya Financial Inc. | 4.700% | 1/23/48       | 9,126               | 8,686                 |
| Webster Financial Corp.          | 4.100% | 3/25/29       | 6,736               | 7,243                 |
| <sup>1</sup> Wells Fargo & Co.   | 3.196% | 6/17/27       | 384                 | 390                   |
| <sup>1</sup> Wells Fargo & Co.   | 4.300% | 7/22/27       | 69,311              | 73,990                |
| <sup>1</sup> Wells Fargo & Co.   | 3.584% | 5/22/28       | 88,202              | 91,074                |
| <sup>1</sup> Wells Fargo & Co.   | 2.393% | 6/2/28        | 66,349              | 64,873                |
| <sup>1</sup> Wells Fargo & Co.   | 4.150% | 1/24/29       | 53,055              | 56,538                |
| <sup>1</sup> Wells Fargo & Co.   | 2.879% | 10/30/30      | 98,519              | 96,968                |
| <sup>1</sup> Wells Fargo & Co.   | 2.572% | 2/11/31       | 80,188              | 76,970                |
| <sup>1</sup> Wells Fargo & Co.   | 4.478% | 4/4/31        | 63,595              | 69,523                |
| Western Union Co.                | 2.750% | 3/15/31       | 8,139               | 7,758                 |
| Westpac Banking Corp.            | 1.150% | 6/3/26        | 393                 | 376                   |
| Westpac Banking Corp.            | 3.350% | 3/8/27        | 39,218              | 41,013                |
| Westpac Banking Corp.            | 3.400% | 1/25/28       | 14,725              | 15,440                |
| Westpac Banking Corp.            | 1.953% | 11/20/28      | 41,915              | 40,067                |
| Westpac Banking Corp.            | 2.650% | 1/16/30       | 16,701              | 16,636                |
| Westpac Banking Corp.            | 2.150% | 6/3/31        | 30,537              | 29,093                |
| Westpac Banking Corp.            | 4.110% | 7/24/34       | 37,875              | 39,020                |
| Westpac Banking Corp.            | 2.668% | 11/15/35      | 31,889              | 28,863                |
| Westpac Banking Corp.            | 3.020% | 11/18/36      | 31,890              | 29,627                |
| Willis North America Inc.        | 4.500% | 9/15/28       | 17,684              | 18,896                |
| Willis North America Inc.        | 2.950% | 9/15/29       | 17,330              | 16,963                |
| Wintrust Financial Corp.         | 4.850% | 6/6/29        | 5,018               | 5,284                 |
| Zions Bancorp NA                 | 3.250% | 10/29/29      | 12,950              | 12,888                |
|                                  |        |               |                     | <b>14,077,190</b>     |

Health Care (8.6%)

|  |        |          |         |         |
|--|--------|----------|---------|---------|
| <sup>4</sup> Abbott Laboratories               | 1.150% | 1/30/28  | 25,270  | 23,696  |
| Abbott Laboratories                            | 1.400% | 6/30/30  | 10,366  | 9,487   |
| AbbVie Inc.                                    | 4.250% | 11/14/28 | 58,861  | 63,606  |
| AbbVie Inc.                                    | 3.200% | 11/21/29 | 144,147 | 146,158 |
| Adventist Health System                        | 2.952% | 3/1/29   | 7,705   | 7,758   |
| Advocate Health & Hospitals Corp.              | 3.829% | 8/15/28  | 7,359   | 7,902   |
| <sup>1</sup> Advocate Health & Hospitals Corp. | 2.211% | 6/15/30  | 9,893   | 9,527   |
| Agilent Technologies Inc.                      | 2.750% | 9/15/29  | 7,827   | 7,708   |
| Agilent Technologies Inc.                      | 2.100% | 6/4/30   | 13,833  | 12,819  |
| Agilent Technologies Inc.                      | 2.300% | 3/12/31  | 26,275  | 24,572  |
| AmerisourceBergen Corp.                        | 3.450% | 12/15/27 | 27,134  | 28,216  |
| AmerisourceBergen Corp.                        | 2.800% | 5/15/30  | 9,411   | 9,232   |
| AmerisourceBergen Corp.                        | 2.700% | 3/15/31  | 32,853  | 31,673  |
| Amgen Inc.                                     | 3.200% | 11/2/27  | 19,625  | 20,250  |
| Amgen Inc.                                     | 1.650% | 8/15/28  | 30,755  | 28,799  |
| Amgen Inc.                                     | 3.000% | 2/22/29  | 10,000  | 10,127  |
| Amgen Inc.                                     | 2.450% | 2/21/30  | 34,814  | 33,613  |
| Amgen Inc.                                     | 2.300% | 2/25/31  | 38,803  | 36,682  |
| Amgen Inc.                                     | 2.000% | 1/15/32  | 27,414  | 25,076  |
| Amgen Inc.                                     | 3.350% | 2/22/32  | 35,014  | 35,710  |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Anthem Inc.                                | 3.650% | 12/1/27       | 41,842              | 43,895                |
| Anthem Inc.                                | 4.101% | 3/1/28        | 28,974              | 30,997                |
| Anthem Inc.                                | 2.875% | 9/15/29       | 31,879              | 31,833                |
| Anthem Inc.                                | 2.250% | 5/15/30       | 29,436              | 27,880                |
| Anthem Inc.                                | 2.550% | 3/15/31       | 26,740              | 25,761                |
| <sup>1</sup> Ascension Health              | 2.532% | 11/15/29      | 21,645              | 21,651                |
| AstraZeneca Finance LLC                    | 1.750% | 5/28/28       | 30,445              | 29,133                |
| AstraZeneca Finance LLC                    | 2.250% | 5/28/31       | 15,404              | 14,815                |
| AstraZeneca plc                            | 3.125% | 6/12/27       | 22,856              | 23,663                |
| AstraZeneca plc                            | 4.000% | 1/17/29       | 32,721              | 35,422                |
| AstraZeneca plc                            | 1.375% | 8/6/30        | 49,260              | 44,399                |
| Banner Health                              | 2.338% | 1/1/30        | 7,405               | 7,181                 |
| Banner Health                              | 1.897% | 1/1/31        | 7,600               | 7,049                 |
| <sup>3</sup> Baxter International Inc.     | 2.272% | 12/1/28       | 35,135              | 33,845                |
| Baxter International Inc.                  | 3.950% | 4/1/30        | 12,116              | 13,039                |
| Baxter International Inc.                  | 1.730% | 4/1/31        | 11,650              | 10,520                |
| <sup>3</sup> Baxter International Inc.     | 2.539% | 2/1/32        | 38,675              | 37,069                |
| <sup>1</sup> Baylor Scott & White Holdings | 1.777% | 11/15/30      | 5,990               | 5,510                 |
| Becton Dickinson & Co.                     | 3.700% | 6/6/27        | 46,971              | 49,282                |
| Becton Dickinson & Co.                     | 2.823% | 5/20/30       | 15,326              | 15,088                |
| Becton Dickinson & Co.                     | 1.957% | 2/11/31       | 26,152              | 23,818                |
| Biogen Inc.                                | 2.250% | 5/1/30        | 32,526              | 29,773                |
| <sup>2</sup> Bio-Rad Laboratories Inc.     | 3.700% | 3/15/32       | 9,750               | 9,812                 |
| <sup>1</sup> Bon Secours Mercy Health Inc. | 3.464% | 6/1/30        | 10,663              | 11,138                |
| <sup>1</sup> Bon Secours Mercy Health Inc. | 2.095% | 6/1/31        | 1,835               | 1,704                 |
| Boston Scientific Corp.                    | 4.000% | 3/1/28        | 1,945               | 2,087                 |
| Boston Scientific Corp.                    | 4.000% | 3/1/29        | 27,903              | 29,683                |
| Boston Scientific Corp.                    | 2.650% | 6/1/30        | 40,617              | 39,427                |
| Bristol-Myers Squibb Co.                   | 3.250% | 2/27/27       | 10,000              | 10,459                |
| Bristol-Myers Squibb Co.                   | 1.125% | 11/13/27      | 10,960              | 10,309                |
| Bristol-Myers Squibb Co.                   | 3.450% | 11/15/27      | 41,895              | 44,197                |
| Bristol-Myers Squibb Co.                   | 3.900% | 2/20/28       | 48,147              | 51,801                |
| Bristol-Myers Squibb Co.                   | 3.400% | 7/26/29       | 94,386              | 99,379                |
| Bristol-Myers Squibb Co.                   | 1.450% | 11/13/30      | 38,646              | 34,987                |
| <sup>2</sup> Bristol-Myers Squibb Co.      | 2.950% | 3/15/32       | 7,500               | 7,608                 |
| Cardinal Health Inc.                       | 3.410% | 6/15/27       | 23,330              | 24,183                |
| <sup>1</sup> Cedars-Sinai Health System    | 2.288% | 8/15/31       | 7,190               | 6,827                 |
| <sup>1</sup> CHRISTUS Health               | 4.341% | 7/1/28        | 8,398               | 8,984                 |
| <sup>1</sup> Cigna Corp.                   | 3.400% | 3/1/27        | 37,073              | 38,411                |
| <sup>1</sup> Cigna Corp.                   | 3.050% | 10/15/27      | 12,642              | 12,874                |
| <sup>1</sup> Cigna Corp.                   | 4.375% | 10/15/28      | 88,014              | 95,400                |
| Cigna Corp.                                | 2.400% | 3/15/30       | 51,605              | 49,040                |
| Cigna Corp.                                | 2.375% | 3/15/31       | 40,641              | 38,256                |
| CommonSpirit Health                        | 3.347% | 10/1/29       | 24,247              | 24,529                |
| CommonSpirit Health                        | 2.782% | 10/1/30       | 12,536              | 12,195                |
| CVS Health Corp.                           | 3.625% | 4/1/27        | 19,267              | 20,174                |
| CVS Health Corp.                           | 6.250% | 6/1/27        | 6,996               | 8,169                 |
| CVS Health Corp.                           | 1.300% | 8/21/27       | 53,768              | 50,152                |
| CVS Health Corp.                           | 4.300% | 3/25/28       | 76,551              | 82,742                |
| CVS Health Corp.                           | 3.250% | 8/15/29       | 63,645              | 64,711                |
| CVS Health Corp.                           | 3.750% | 4/1/30        | 37,234              | 39,067                |
| CVS Health Corp.                           | 1.750% | 8/21/30       | 50,916              | 46,040                |
| CVS Health Corp.                           | 1.875% | 2/28/31       | 53,774              | 48,869                |
| CVS Health Corp.                           | 2.125% | 9/15/31       | 19,660              | 18,192                |
| DENTSPLY SIRONA Inc.                       | 3.250% | 6/1/30        | 19,357              | 19,477                |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| DH Europe Finance II Sarl                                 | 2.600% | 11/15/29      | 19,846              | 19,489                |
| Edwards Lifesciences Corp.                                | 4.300% | 6/15/28       | 14,993              | 16,243                |
| Eli Lilly & Co.   | 3.375% | 3/15/29       | 10,886              | 11,487                |
| Gilead Sciences Inc.                                      | 2.950% | 3/1/27        | 41,634              | 42,456                |
| Gilead Sciences Inc.                                      | 1.200% | 10/1/27       | 21,060              | 19,594                |
| Gilead Sciences Inc.                                      | 1.650% | 10/1/30       | 5,676               | 5,152                 |
| GlaxoSmithKline Capital Inc.                              | 3.875% | 5/15/28       | 52,764              | 56,571                |
| GlaxoSmithKline Capital plc                               | 3.375% | 6/1/29        | 19,241              | 20,132                |
| HCA Inc.  | 4.500% | 2/15/27       | 18,438              | 19,526                |
| HCA Inc.  | 4.125% | 6/15/29       | 46,700              | 49,015                |
| HCA Inc.  | 2.375% | 7/15/31       | 25,065              | 23,101                |
| Humana Inc.   | 1.350% | 2/3/27        | 4,264               | 4,017                 |
| Humana Inc.   | 3.950% | 3/15/27       | 12,978              | 13,722                |
| Humana Inc.   | 3.125% | 8/15/29       | 13,342              | 13,415                |
| Humana Inc.   | 4.875% | 4/1/30        | 13,200              | 14,839                |
| Humana Inc.   | 2.150% | 2/3/32        | 6,055               | 5,564                 |
| Illumina Inc.   | 2.550% | 3/23/31       | 13,130              | 12,401                |
| Johnson & Johnson   | 2.950% | 3/3/27        | 39,023              | 40,475                |
| Johnson & Johnson   | 0.950% | 9/1/27        | 38,348              | 36,147                |
| Johnson & Johnson   | 2.900% | 1/15/28       | 35,866              | 37,082                |
| Johnson & Johnson   | 6.950% | 9/1/29        | 3,764               | 4,988                 |
| Johnson & Johnson   | 1.300% | 9/1/30        | 40,782              | 37,409                |
| Kaiser Foundation Hospitals                               | 3.150% | 5/1/27        | 18,745              | 19,415                |
| Laboratory Corp. of America Holdings                      | 3.600% | 9/1/27        | 9,570               | 10,005                |
| Laboratory Corp. of America Holdings                      | 2.950% | 12/1/29       | 15,639              | 15,510                |
| Laboratory Corp. of America Holdings                      | 2.700% | 6/1/31        | 10,875              | 10,425                |
| Medtronic Global Holdings SCA                             | 3.350% | 4/1/27        | 9,383               | 9,778                 |
| Merck & Co. Inc.  | 1.700% | 6/10/27       | 39,770              | 38,745                |
| Merck & Co. Inc.  | 1.900% | 12/10/28      | 7,210               | 6,991                 |
| Merck & Co. Inc.  | 3.400% | 3/7/29        | 44,303              | 46,636                |
| Merck & Co. Inc.  | 1.450% | 6/24/30       | 28,178              | 25,737                |
| Merck & Co. Inc.  | 2.150% | 12/10/31      | 75,185              | 71,820                |
| <sup>1</sup> Mercy Health                                 | 4.302% | 7/1/28        | 7,985               | 8,597                 |
| Mylan Inc.  | 4.550% | 4/15/28       | 20,278              | 21,604                |
| Novartis Capital Corp.                                    | 3.100% | 5/17/27       | 26,456              | 27,441                |
| Novartis Capital Corp.                                    | 2.200% | 8/14/30       | 21,917              | 21,309                |
| <sup>1</sup> Ochsner LSU Health System of North Louisiana | 2.510% | 5/15/31       | 8,270               | 7,622                 |
| OhioHealth Corp.  | 2.297% | 11/15/31      | 7,930               | 7,541                 |
| PerkinElmer Inc.  | 1.900% | 9/15/28       | 13,740              | 12,898                |
| PerkinElmer Inc.  | 3.300% | 9/15/29       | 26,247              | 26,421                |
| PerkinElmer Inc.  | 2.550% | 3/15/31       | 9,987               | 9,511                 |
| PerkinElmer Inc.  | 2.250% | 9/15/31       | 10,575              | 9,677                 |
| Pfizer Inc.   | 3.600% | 9/15/28       | 8,002               | 8,571                 |
| Pfizer Inc.   | 3.450% | 3/15/29       | 63,363              | 66,880                |
| Pfizer Inc.   | 2.625% | 4/1/30        | 34,773              | 34,827                |
| Pfizer Inc.   | 1.700% | 5/28/30       | 31,291              | 29,182                |
| Pfizer Inc.   | 1.750% | 8/18/31       | 30,510              | 28,274                |
| Pharmacia LLC   | 6.600% | 12/1/28       | 14,929              | 18,419                |
| <sup>1</sup> Piedmont Healthcare Inc.                     | 2.044% | 1/1/32        | 2,725               | 2,498                 |
| <sup>1</sup> Providence St. Joseph Health Obligated Group | 2.532% | 10/1/29       | 11,383              | 11,152                |
| Quest Diagnostics Inc.                                    | 4.200% | 6/30/29       | 18,782              | 20,227                |
| Quest Diagnostics Inc.                                    | 2.950% | 6/30/30       | 22,303              | 22,016                |
| Quest Diagnostics Inc.                                    | 2.800% | 6/30/31       | 7,379               | 7,159                 |
| Regeneron Pharmaceuticals Inc.                            | 1.750% | 9/15/30       | 35,606              | 31,792                |
| Royalty Pharma plc  | 1.750% | 9/2/27        | 23,832              | 22,377                |

Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Royalty Pharma plc                          | 2.200% | 9/2/30        | 29,202              | 26,543                |
| Royalty Pharma plc                          | 2.150% | 9/2/31        | 14,330              | 12,806                |
| <sup>1</sup> Rush Obligated Group           | 3.922% | 11/15/29      | 7,766               | 8,322                 |
| Sanofi                                      | 3.625% | 6/19/28       | 23,543              | 25,423                |
| Smith & Nephew plc                          | 2.032% | 10/14/30      | 22,970              | 20,786                |
| <sup>1</sup> SSM Health Care Corp.          | 3.823% | 6/1/27        | 12,277              | 13,093                |
| <sup>1</sup> Stanford Health Care           | 3.310% | 8/15/30       | 7,680               | 7,980                 |
| STERIS Irish FinCo Unltd. Co.               | 2.700% | 3/15/31       | 26,560              | 25,230                |
| Stryker Corp.                               | 3.650% | 3/7/28        | 11,354              | 11,877                |
| Stryker Corp.                               | 1.950% | 6/15/30       | 28,237              | 26,140                |
| <sup>1</sup> Sutter Health                  | 3.695% | 8/15/28       | 9,199               | 9,718                 |
| <sup>1</sup> Sutter Health                  | 2.294% | 8/15/30       | 17,700              | 16,635                |
| Takeda Pharmaceutical Co. Ltd.              | 5.000% | 11/26/28      | 56,677              | 64,005                |
| Takeda Pharmaceutical Co. Ltd.              | 2.050% | 3/31/30       | 53,686              | 49,758                |
| Thermo Fisher Scientific Inc.               | 1.750% | 10/15/28      | 30,250              | 28,664                |
| Thermo Fisher Scientific Inc.               | 2.600% | 10/1/29       | 18,947              | 18,725                |
| Thermo Fisher Scientific Inc.               | 2.000% | 10/15/31      | 37,735              | 35,034                |
| <sup>1</sup> Toledo Hospital                | 5.325% | 11/15/28      | 8,202               | 9,009                 |
| UnitedHealth Group Inc.                     | 3.450% | 1/15/27       | 90                  | 95                    |
| UnitedHealth Group Inc.                     | 3.375% | 4/15/27       | 14,212              | 14,921                |
| UnitedHealth Group Inc.                     | 2.950% | 10/15/27      | 26,957              | 27,773                |
| UnitedHealth Group Inc.                     | 3.850% | 6/15/28       | 27,007              | 28,962                |
| UnitedHealth Group Inc.                     | 3.875% | 12/15/28      | 11,429              | 12,314                |
| UnitedHealth Group Inc.                     | 2.875% | 8/15/29       | 35,021              | 35,499                |
| UnitedHealth Group Inc.                     | 2.000% | 5/15/30       | 16,153              | 15,283                |
| UnitedHealth Group Inc.                     | 2.300% | 5/15/31       | 57,505              | 55,421                |
| <sup>3</sup> Universal Health Services Inc. | 2.650% | 10/15/30      | 21,064              | 19,848                |
| <sup>3</sup> Universal Health Services Inc. | 2.650% | 1/15/32       | 6,560               | 6,070                 |
| Viatis Inc.                                 | 2.300% | 6/22/27       | 24,114              | 23,198                |
| Viatis Inc.                                 | 2.700% | 6/22/30       | 50,310              | 46,975                |
| Zimmer Biomet Holdings Inc.                 | 3.550% | 3/20/30       | 11,396              | 11,580                |
| Zimmer Biomet Holdings Inc.                 | 2.600% | 11/24/31      | 26,810              | 25,315                |
| Zoetis Inc.                                 | 3.000% | 9/12/27       | 22,273              | 22,704                |
| Zoetis Inc.                                 | 3.900% | 8/20/28       | 19,623              | 20,766                |
| Zoetis Inc.                                 | 2.000% | 5/15/30       | 9,524               | 8,860                 |

4,194,331

Industrials (6.8%)

|  |        |          |        |        |
|--|--------|----------|--------|--------|
| 3M Co.   | 2.875% | 10/15/27 | 21,273 | 21,842 |
| <sup>1</sup> 3M Co.  | 3.625% | 9/14/28  | 8,239  | 8,756  |
| <sup>1</sup> 3M Co.  | 3.375% | 3/1/29   | 21,696 | 22,646 |
| 3M Co.   | 2.375% | 8/26/29  | 39,344 | 38,509 |
| 3M Co.   | 3.050% | 4/15/30  | 12,662 | 12,956 |
| Acuity Brands Lighting Inc.  | 2.150% | 12/15/30 | 12,777 | 11,810 |
| Allegion plc   | 3.500% | 10/1/29  | 11,947 | 12,132 |
| Allegion US Holding Co. Inc.   | 3.550% | 10/1/27  | 8,600  | 8,818  |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2015-2 | 3.600% | 9/22/27  | 2,829  | 2,844  |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2016-1 | 3.575% | 1/15/28  | 8,802  | 8,793  |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2016-2 | 3.200% | 6/15/28  | 9,792  | 9,618  |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2016-3 | 3.000% | 10/15/28 | 6,387  | 6,254  |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2017-1 | 3.650% | 2/15/29  | 8,901  | 8,986  |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2017-2 | 3.350% | 10/15/29 | 10,386 | 10,291 |
| <sup>1</sup> American Airlines Pass-Through Trust Class AA Series 2019-1 | 3.150% | 2/15/32  | 1,783  | 1,735  |
| Amphenol Corp.   | 4.350% | 6/1/29   | 9,553  | 10,373 |
| Amphenol Corp.   | 2.800% | 2/15/30  | 26,246 | 25,821 |
| Amphenol Corp.   | 2.200% | 9/15/31  | 13,879 | 12,833 |

## Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Boeing Co.   | 2.800% | 3/1/27        | 15,526              | 15,323                |
| Boeing Co.   | 5.040% | 5/1/27        | 51,148              | 55,613                |
| Boeing Co.   | 3.250% | 2/1/28        | 16,776              | 16,819                |
| Boeing Co.   | 3.250% | 3/1/28        | 19,381              | 19,413                |
| Boeing Co.   | 3.450% | 11/1/28       | 16,944              | 17,063                |
| Boeing Co.   | 3.200% | 3/1/29        | 23,745              | 23,476                |
| Boeing Co.   | 2.950% | 2/1/30        | 32,579              | 31,413                |
| Boeing Co.   | 5.150% | 5/1/30        | 113,136             | 124,861               |
| Boeing Co.   | 3.625% | 2/1/31        | 41,710              | 42,075                |
| Burlington Northern Santa Fe LLC                                       | 3.250% | 6/15/27       | 27,893              | 29,358                |
| Canadian National Railway Co.  | 6.900% | 7/15/28       | 6,088               | 7,551                 |
| Canadian Pacific Railway Co.   | 4.000% | 6/1/28        | 10,228              | 10,951                |
| Canadian Pacific Railway Co.   | 2.050% | 3/5/30        | 23,677              | 22,352                |
| Canadian Pacific Railway Co.   | 7.125% | 10/15/31      | 4,540               | 5,990                 |
| Canadian Pacific Railway Co.   | 2.450% | 12/2/31       | 33,790              | 32,436                |
| Carrier Global Corp.   | 2.722% | 2/15/30       | 77,750              | 75,608                |
| Carrier Global Corp.   | 2.700% | 2/15/31       | 20,210              | 19,542                |
| <sup>1</sup> Caterpillar Financial Services Corp.                      | 1.100% | 9/14/27       | 18,255              | 17,159                |
| Caterpillar Inc.   | 2.600% | 9/19/29       | 7,820               | 7,830                 |
| Caterpillar Inc.   | 2.600% | 4/9/30        | 30,891              | 30,873                |
| Caterpillar Inc.   | 1.900% | 3/12/31       | 6,751               | 6,448                 |
| CH Robinson Worldwide Inc.   | 4.200% | 4/15/28       | 13,879              | 15,043                |
| <sup>1</sup> CNH Industrial NV   | 3.850% | 11/15/27      | 19,086              | 19,983                |
| CSX Corp.  | 3.250% | 6/1/27        | 24,941              | 25,807                |
| CSX Corp.  | 3.800% | 3/1/28        | 19,881              | 21,030                |
| CSX Corp.  | 4.250% | 3/15/29       | 25,541              | 27,806                |
| CSX Corp.  | 2.400% | 2/15/30       | 8,104               | 7,858                 |
| Cummins Inc.   | 1.500% | 9/1/30        | 21,991              | 19,776                |
| Deere & Co.  | 5.375% | 10/16/29      | 5,895               | 7,012                 |
| Deere & Co.  | 3.100% | 4/15/30       | 29,611              | 30,638                |
| <sup>3</sup> Delta Air Lines Inc.                                      | 4.750% | 10/20/28      | 21,000              | 21,882                |
| <sup>1</sup> Delta Air Lines Pass-Through Trust Class AA Series 2020-1 | 2.000% | 6/10/28       | 15,390              | 14,649                |
| Dover Corp.  | 2.950% | 11/4/29       | 7,564               | 7,651                 |
| Eaton Corp.  | 3.103% | 9/15/27       | 15,826              | 16,322                |
| Emerson Electric Co.   | 1.800% | 10/15/27      | 17,206              | 16,590                |
| Emerson Electric Co.   | 2.000% | 12/21/28      | 26,005              | 25,105                |
| Emerson Electric Co.   | 1.950% | 10/15/30      | 6,628               | 6,193                 |
| Emerson Electric Co.   | 2.200% | 12/21/31      | 37,965              | 36,090                |
| FedEx Corp.  | 3.400% | 2/15/28       | 17,105              | 17,801                |
| FedEx Corp.  | 4.200% | 10/17/28      | 10,697              | 11,699                |
| FedEx Corp.  | 3.100% | 8/5/29        | 20,906              | 21,213                |
| FedEx Corp.  | 4.250% | 5/15/30       | 22,581              | 24,574                |
| FedEx Corp.  | 2.400% | 5/15/31       | 23,750              | 22,582                |
| Flowserve Corp.  | 3.500% | 10/1/30       | 14,371              | 14,239                |
| General Dynamics Corp.   | 3.500% | 4/1/27        | 17,486              | 18,416                |
| General Dynamics Corp.   | 2.625% | 11/15/27      | 13,618              | 13,816                |
| General Dynamics Corp.   | 3.750% | 5/15/28       | 25,537              | 27,174                |
| General Dynamics Corp.   | 3.625% | 4/1/30        | 29,369              | 31,269                |
| General Dynamics Corp.   | 2.250% | 6/1/31        | 4,614               | 4,479                 |
| Honeywell International Inc.   | 1.100% | 3/1/27        | 7,955               | 7,522                 |
| Honeywell International Inc.   | 2.700% | 8/15/29       | 14,436              | 14,551                |
| Honeywell International Inc.   | 1.950% | 6/1/30        | 35,280              | 33,278                |
| Honeywell International Inc.   | 1.750% | 9/1/31        | 60,250              | 55,558                |
| Huntington Ingalls Industries Inc.                                     | 3.483% | 12/1/27       | 10,741              | 11,012                |
| <sup>3</sup> Huntington Ingalls Industries Inc.                        | 2.043% | 8/16/28       | 8,940               | 8,415                 |



## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Huntington Ingalls Industries Inc.      | 4.200% | 5/1/30        | 17,360              | 18,589                |
| IDEX Corp.                              | 3.000% | 5/1/30        | 22,301              | 22,082                |
| <sup>1</sup> John Deere Capital Corp.   | 1.750% | 3/9/27        | 24,321              | 23,787                |
| <sup>1</sup> John Deere Capital Corp.   | 2.800% | 9/8/27        | 17,164              | 17,596                |
| <sup>1</sup> John Deere Capital Corp.   | 3.050% | 1/6/28        | 8,395               | 8,697                 |
| <sup>1</sup> John Deere Capital Corp.   | 1.500% | 3/6/28        | 10,793              | 10,312                |
| <sup>1</sup> John Deere Capital Corp.   | 3.450% | 3/7/29        | 12,582              | 13,300                |
| <sup>1</sup> John Deere Capital Corp.   | 2.800% | 7/18/29       | 14,050              | 14,260                |
| <sup>1</sup> John Deere Capital Corp.   | 2.450% | 1/9/30        | 28,934              | 28,595                |
| John Deere Capital Corp.                | 1.450% | 1/15/31       | 11,480              | 10,468                |
| Johnson Controls International plc      | 1.750% | 9/15/30       | 17,560              | 16,063                |
| Johnson Controls International plc      | 2.000% | 9/16/31       | 8,970               | 8,171                 |
| Kansas City Southern                    | 2.875% | 11/15/29      | 11,108              | 11,037                |
| Kennametal Inc.                         | 4.625% | 6/15/28       | 7,178               | 7,712                 |
| Keysight Technologies Inc.              | 4.600% | 4/6/27        | 12,196              | 13,315                |
| Keysight Technologies Inc.              | 3.000% | 10/30/29      | 17,324              | 17,338                |
| Kirby Corp.                             | 4.200% | 3/1/28        | 12,915              | 13,336                |
| L3Harris Technologies Inc.              | 4.400% | 6/15/28       | 23,307              | 25,195                |
| <sup>1</sup> L3Harris Technologies Inc. | 4.400% | 6/15/28       | 27,442              | 29,676                |
| L3Harris Technologies Inc.              | 1.800% | 1/15/31       | 15,870              | 14,358                |
| Lennox International Inc.               | 1.700% | 8/1/27        | 6,954               | 6,629                 |
| Lockheed Martin Corp.                   | 1.850% | 6/15/30       | 19,501              | 18,276                |
| <sup>3</sup> Mileage Plus Holdings LLC  | 6.500% | 6/20/27       | 16,000              | 16,881                |
| Norfolk Southern Corp.                  | 7.800% | 5/15/27       | 4,517               | 5,674                 |
| Norfolk Southern Corp.                  | 3.150% | 6/1/27        | 12,330              | 12,715                |
| Norfolk Southern Corp.                  | 3.800% | 8/1/28        | 17,671              | 18,707                |
| Norfolk Southern Corp.                  | 2.550% | 11/1/29       | 15,221              | 15,066                |
| Norfolk Southern Corp.                  | 2.300% | 5/15/31       | 11,890              | 11,443                |
| Northrop Grumman Corp.                  | 3.250% | 1/15/28       | 40,861              | 41,936                |
| Northrop Grumman Corp.                  | 4.400% | 5/1/30        | 40,455              | 44,591                |
| <sup>3</sup> Northrop Grumman Corp.     | 7.750% | 2/15/31       | 5,502               | 7,383                 |
| nVent Finance Sarl                      | 4.550% | 4/15/28       | 12,496              | 13,406                |
| nVent Finance Sarl                      | 2.750% | 11/15/31      | 6,545               | 6,215                 |
| Oshkosh Corp.                           | 4.600% | 5/15/28       | 7,520               | 8,086                 |
| Oshkosh Corp.                           | 3.100% | 3/1/30        | 8,245               | 8,079                 |
| Otis Worldwide Corp.                    | 2.293% | 4/5/27        | 16,778              | 16,543                |
| Otis Worldwide Corp.                    | 2.565% | 2/15/30       | 36,095              | 34,995                |
| Parker-Hannifin Corp.                   | 3.250% | 3/1/27        | 18,502              | 19,156                |
| Parker-Hannifin Corp.                   | 3.250% | 6/14/29       | 27,574              | 28,118                |
| Pentair Finance Sarl                    | 4.500% | 7/1/29        | 8,791               | 9,500                 |
| Raytheon Technologies Corp.             | 3.500% | 3/15/27       | 35,484              | 37,080                |
| Raytheon Technologies Corp.             | 3.125% | 5/4/27        | 34,817              | 35,898                |
| Raytheon Technologies Corp.             | 7.200% | 8/15/27       | 3,118               | 3,844                 |
| Raytheon Technologies Corp.             | 4.125% | 11/16/28      | 89,274              | 96,504                |
| Raytheon Technologies Corp.             | 2.250% | 7/1/30        | 20,691              | 19,658                |
| Raytheon Technologies Corp.             | 1.900% | 9/1/31        | 29,545              | 26,998                |
| Republic Services Inc.                  | 3.375% | 11/15/27      | 23,371              | 24,142                |
| Republic Services Inc.                  | 3.950% | 5/15/28       | 12,229              | 13,004                |
| Republic Services Inc.                  | 2.300% | 3/1/30        | 19,589              | 18,668                |
| Republic Services Inc.                  | 1.450% | 2/15/31       | 8,287               | 7,319                 |
| Republic Services Inc.                  | 1.750% | 2/15/32       | 13,990              | 12,476                |
| Rockwell Automation Inc.                | 3.500% | 3/1/29        | 11,426              | 12,086                |
| Rockwell Automation Inc.                | 1.750% | 8/15/31       | 5,285               | 4,837                 |
| <sup>1</sup> Ryder System Inc.          | 2.850% | 3/1/27        | 2,000               | 2,006                 |
| Southwest Airlines Co.                  | 3.000% | 11/15/26      | 9,695               | 9,810                 |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Southwest Airlines Co.   | 5.125% | 6/15/27       | 50,043              | 55,544                |
| Southwest Airlines Co.   | 3.450% | 11/16/27      | 3,855               | 3,969                 |
| Southwest Airlines Co.   | 2.625% | 2/10/30       | 14,360              | 13,725                |
| <sup>1</sup> Spirit Airlines Pass-Through Trust Class A Series 2015-1  | 4.100% | 4/1/28        | 2,068               | 2,077                 |
| Teledyne Technologies Inc.   | 2.250% | 4/1/28        | 19,965              | 19,413                |
| Teledyne Technologies Inc.   | 2.750% | 4/1/31        | 29,313              | 28,199                |
| Textron Inc.   | 3.650% | 3/15/27       | 14,728              | 15,268                |
| Textron Inc.   | 3.375% | 3/1/28        | 9,918               | 10,127                |
| Textron Inc.   | 3.900% | 9/17/29       | 12,781              | 13,464                |
| Textron Inc.   | 3.000% | 6/1/30        | 8,573               | 8,435                 |
| Textron Inc.   | 2.450% | 3/15/31       | 8,030               | 7,540                 |
| Timken Co.   | 4.500% | 12/15/28      | 8,451               | 9,081                 |
| Trane Technologies Global Holding Co. Ltd.                             | 3.750% | 8/21/28       | 15,292              | 15,948                |
| Trane Technologies Luxembourg Finance SA                               | 3.800% | 3/21/29       | 18,568              | 19,497                |
| Trimble Inc.   | 4.900% | 6/15/28       | 15,763              | 16,976                |
| Tyco Electronics Group SA  | 3.125% | 8/15/27       | 16,530              | 16,982                |
| Tyco Electronics Group SA  | 2.500% | 2/4/32        | 15,000              | 14,587                |
| Union Pacific Corp.  | 2.150% | 2/5/27        | 9,239               | 9,142                 |
| Union Pacific Corp.  | 3.000% | 4/15/27       | 13,056              | 13,439                |
| Union Pacific Corp.  | 3.950% | 9/10/28       | 28,751              | 30,934                |
| Union Pacific Corp.  | 6.625% | 2/1/29        | 675                 | 844                   |
| Union Pacific Corp.  | 3.700% | 3/1/29        | 15,785              | 16,743                |
| Union Pacific Corp.  | 2.400% | 2/5/30        | 20,775              | 20,268                |
| Union Pacific Corp.  | 2.375% | 5/20/31       | 20,840              | 20,222                |
| Union Pacific Corp.  | 2.800% | 2/14/32       | 9,000               | 9,024                 |
| Union Pacific Corp.  | 2.891% | 4/6/36        | 6,000               | 5,850                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2016-1  | 3.450% | 7/7/28        | 3,310               | 3,218                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class A Series 2020-1  | 5.875% | 10/15/27      | 72,889              | 76,821                |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2015-1 | 3.450% | 12/1/27       | 6,184               | 6,260                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2016-1 | 3.100% | 7/7/28        | 9,646               | 9,540                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2016-2 | 2.875% | 10/7/28       | 7,733               | 7,578                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2018-1 | 3.500% | 3/1/30        | 3,649               | 3,693                 |
| <sup>1</sup> United Airlines Pass-Through Trust Class AA Series 2019-1 | 4.150% | 8/25/31       | 7,497               | 7,892                 |
| United Parcel Service Inc.   | 3.050% | 11/15/27      | 26,655              | 27,817                |
| United Parcel Service Inc.   | 3.400% | 3/15/29       | 22,872              | 24,133                |
| United Parcel Service Inc.   | 2.500% | 9/1/29        | 14,792              | 14,739                |
| United Parcel Service Inc.   | 4.450% | 4/1/30        | 19,984              | 22,554                |
| United Rentals North America Inc.                                      | 3.875% | 11/15/27      | 18,000              | 18,258                |
| <sup>1</sup> US Airways Pass-Through Trust Class A Series 2012-1       | 5.900% | 10/1/24       | 535                 | 559                   |
| Vontier Corp.  | 2.400% | 4/1/28        | 12,990              | 11,926                |
| Vontier Corp.  | 2.950% | 4/1/31        | 15,802              | 14,351                |
| Waste Connections Inc.   | 4.250% | 12/1/28       | 8,634               | 9,295                 |
| Waste Connections Inc.   | 3.500% | 5/1/29        | 15,770              | 16,316                |
| Waste Connections Inc.   | 2.600% | 2/1/30        | 18,322              | 17,789                |
| Waste Connections Inc.   | 2.200% | 1/15/32       | 4,410               | 4,092                 |
| Waste Management Inc.  | 3.150% | 11/15/27      | 28,891              | 29,729                |
| Waste Management Inc.  | 1.150% | 3/15/28       | 15,120              | 13,812                |
| Waste Management Inc.  | 2.000% | 6/1/29        | 5,580               | 5,314                 |
| Waste Management Inc.  | 1.500% | 3/15/31       | 27,238              | 24,383                |
| Westinghouse Air Brake Technologies Corp.                              | 4.950% | 9/15/28       | 32,657              | 35,472                |
| Xylem Inc.   | 1.950% | 1/30/28       | 17,591              | 16,825                |
| Xylem Inc.   | 2.250% | 1/30/31       | 11,877              | 11,172                |
|  |        |               |                     | <b>3,326,656</b>      |
| <b>Materials (3.0%)</b>  |        |               |                     |                       |
| Air Products and Chemicals Inc.  | 1.850% | 5/15/27       | 15,616              | 15,295                |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Air Products and Chemicals Inc.         | 2.050% | 5/15/30       | 19,189              | 18,339                |
| Amcors Finance USA Inc.                 | 4.500% | 5/15/28       | 9,750               | 10,751                |
| 1 Amcor Flexibles North America Inc.    | 3.100% | 9/15/26       | 6,123               | 6,209                 |
| Amcor Flexibles North America Inc.      | 2.630% | 6/19/30       | 23,301              | 22,515                |
| Amcor Flexibles North America Inc.      | 2.690% | 5/25/31       | 7,517               | 7,234                 |
| AngloGold Ashanti Holdings plc          | 3.375% | 11/1/28       | 19,075              | 17,930                |
| AngloGold Ashanti Holdings plc          | 3.750% | 10/1/30       | 18,590              | 17,563                |
| ArcelorMittal SA                        | 4.250% | 7/16/29       | 17,960              | 18,404                |
| Cabot Corp.                             | 4.000% | 7/1/29        | 6,075               | 6,412                 |
| Carlisle Cos. Inc.                      | 3.750% | 12/1/27       | 11,912              | 12,435                |
| Carlisle Cos. Inc.                      | 2.750% | 3/1/30        | 17,244              | 16,733                |
| Celanese US Holdings LLC                | 1.400% | 8/5/26        | 8,800               | 8,277                 |
| Celulosa Arauco y Constitucion SA       | 3.875% | 11/2/27       | 12,343              | 12,654                |
| Dow Chemical Co.                        | 4.800% | 11/30/28      | 16,130              | 18,007                |
| Dow Chemical Co.                        | 7.375% | 11/1/29       | 8,020               | 10,384                |
| Dow Chemical Co.                        | 2.100% | 11/15/30      | 42,782              | 39,914                |
| DuPont de Nemours Inc.                  | 4.725% | 11/15/28      | 41,825              | 46,323                |
| Eagle Materials Inc.                    | 2.500% | 7/1/31        | 19,685              | 18,403                |
| Eastman Chemical Co.                    | 4.500% | 12/1/28       | 12,367              | 13,404                |
| Ecolab Inc.                             | 3.250% | 12/1/27       | 13,022              | 13,643                |
| Ecolab Inc.                             | 4.800% | 3/24/30       | 19,041              | 21,852                |
| Ecolab Inc.                             | 1.300% | 1/30/31       | 7,103               | 6,322                 |
| Ecolab Inc.                             | 2.125% | 2/1/32        | 18,730              | 17,669                |
| El du Pont de Nemours & Co.             | 2.300% | 7/15/30       | 11,641              | 11,237                |
| FMC Corp.                               | 3.450% | 10/1/29       | 16,137              | 16,286                |
| Freeport-McMoRan Inc.                   | 5.000% | 9/1/27        | 7,000               | 7,218                 |
| Freeport-McMoRan Inc.                   | 4.125% | 3/1/28        | 18,100              | 18,297                |
| Freeport-McMoRan Inc.                   | 4.375% | 8/1/28        | 16,000              | 16,258                |
| Freeport-McMoRan Inc.                   | 5.250% | 9/1/29        | 14,500              | 15,195                |
| Freeport-McMoRan Inc.                   | 4.250% | 3/1/30        | 15,660              | 15,772                |
| Freeport-McMoRan Inc.                   | 4.625% | 8/1/30        | 20,185              | 20,802                |
| 3 Georgia-Pacific LLC                   | 2.100% | 4/30/27       | 4,700               | 4,583                 |
| Georgia-Pacific LLC                     | 7.750% | 11/15/29      | 11,017              | 14,671                |
| 3 Georgia-Pacific LLC                   | 2.300% | 4/30/30       | 6,650               | 6,399                 |
| Georgia-Pacific LLC                     | 8.875% | 5/15/31       | 3,787               | 5,495                 |
| Huntsman International LLC              | 4.500% | 5/1/29        | 18,124              | 19,224                |
| Huntsman International LLC              | 2.950% | 6/15/31       | 12,170              | 11,651                |
| International Flavors & Fragrances Inc. | 4.450% | 9/26/28       | 6,936               | 7,525                 |
| Kinross Gold Corp.                      | 4.500% | 7/15/27       | 11,729              | 12,615                |
| Linde Inc.                              | 1.100% | 8/10/30       | 13,990              | 12,453                |
| LYB International Finance III LLC       | 2.250% | 10/1/30       | 15,580              | 14,638                |
| Martin Marietta Materials Inc.          | 3.450% | 6/1/27        | 6,548               | 6,819                 |
| Martin Marietta Materials Inc.          | 3.500% | 12/15/27      | 20,536              | 21,579                |
| 1 Martin Marietta Materials Inc.        | 2.500% | 3/15/30       | 15,305              | 14,674                |
| Martin Marietta Materials Inc.          | 2.400% | 7/15/31       | 18,126              | 17,062                |
| Mosaic Co.                              | 4.050% | 11/15/27      | 17,184              | 18,157                |
| NewMarket Corp.                         | 2.700% | 3/18/31       | 8,875               | 8,543                 |
| Newmont Corp.                           | 2.800% | 10/1/29       | 20,650              | 20,195                |
| Newmont Corp.                           | 2.250% | 10/1/30       | 25,993              | 24,321                |
| Nucor Corp.                             | 3.950% | 5/1/28        | 12,266              | 13,035                |
| Nucor Corp.                             | 2.700% | 6/1/30        | 15,337              | 15,090                |
| Nutrien Ltd.                            | 4.200% | 4/1/29        | 13,854              | 15,019                |
| Nutrien Ltd.                            | 2.950% | 5/13/30       | 21,957              | 21,985                |
| Packaging Corp. of America              | 3.400% | 12/15/27      | 12,223              | 12,731                |
| Packaging Corp. of America              | 3.000% | 12/15/29      | 9,430               | 9,430                 |

Intermediate-Term Corporate Bond Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| PPG Industries Inc.              | 3.750% | 3/15/28       | 16,163              | 17,357                |
| PPG Industries Inc.              | 2.800% | 8/15/29       | 9,594               | 9,581                 |
| PPG Industries Inc.              | 2.550% | 6/15/30       | 14,026              | 13,682                |
| Reliance Steel & Aluminum Co.    | 2.150% | 8/15/30       | 8,449               | 7,834                 |
| Rio Tinto Alcan Inc.             | 7.250% | 3/15/31       | 4,400               | 5,849                 |
| Rio Tinto Finance USA Ltd.       | 7.125% | 7/15/28       | 17,779              | 22,249                |
| Rohm & Haas Co.                  | 7.850% | 7/15/29       | 14,660              | 19,230                |
| RPM International Inc.           | 3.750% | 3/15/27       | 14,532              | 15,297                |
| RPM International Inc.           | 4.550% | 3/1/29        | 15,718              | 17,059                |
| RPM International Inc.           | 2.950% | 1/15/32       | 8,298               | 8,089                 |
| Sherwin-Williams Co.             | 3.450% | 6/1/27        | 11,722              | 12,196                |
| Sherwin-Williams Co.             | 2.950% | 8/15/29       | 39,058              | 39,169                |
| Sherwin-Williams Co.             | 2.300% | 5/15/30       | 20,102              | 19,083                |
| Sonoco Products Co.              | 3.125% | 5/1/30        | 15,749              | 15,734                |
| Steel Dynamics Inc.              | 1.650% | 10/15/27      | 11,296              | 10,635                |
| Steel Dynamics Inc.              | 3.450% | 4/15/30       | 26,529              | 26,981                |
| Steel Dynamics Inc.              | 3.250% | 1/15/31       | 24,098              | 24,065                |
| Suzano Austria GmbH              | 6.000% | 1/15/29       | 46,018              | 50,564                |
| Suzano Austria GmbH              | 5.000% | 1/15/30       | 34,404              | 35,388                |
| Suzano Austria GmbH              | 3.750% | 1/15/31       | 24,302              | 22,939                |
| <sup>1</sup> Suzano Austria GmbH | 3.125% | 1/15/32       | 32,600              | 28,955                |
| Teck Resources Ltd.              | 3.900% | 7/15/30       | 14,390              | 14,729                |
| Vale Overseas Ltd.               | 3.750% | 7/8/30        | 40,488              | 39,992                |
| Vulcan Materials Co.             | 3.900% | 4/1/27        | 11,057              | 11,651                |
| Vulcan Materials Co.             | 3.500% | 6/1/30        | 18,885              | 19,563                |
| Westlake Corp.                   | 3.375% | 6/15/30       | 7,855               | 7,960                 |
| WestRock MWV LLC                 | 8.200% | 1/15/30       | 5,293               | 6,988                 |
| WestRock MWV LLC                 | 7.950% | 2/15/31       | 3,085               | 4,132                 |
| WRKCo Inc.                       | 3.375% | 9/15/27       | 14,165              | 14,631                |
| WRKCo Inc.                       | 4.000% | 3/15/28       | 14,340              | 15,213                |
| WRKCo Inc.                       | 3.900% | 6/1/28        | 21,533              | 22,468                |
| WRKCo Inc.                       | 4.900% | 3/15/29       | 34,863              | 38,700                |
|                                  |        |               |                     | <b>1,463,594</b>      |

Real Estate (7.1%)

|  |        |          |        |        |
|--|--------|----------|--------|--------|
| Agree LP   | 2.000% | 6/15/28  | 7,855  | 7,402  |
| Agree LP   | 2.900% | 10/1/30  | 10,193 | 9,871  |
| Alexandria Real Estate Equities Inc.                 | 4.300% | 1/15/26  | 448    | 478    |
| Alexandria Real Estate Equities Inc.                 | 3.800% | 4/15/26  | 224    | 236    |
| Alexandria Real Estate Equities Inc.                 | 3.950% | 1/15/28  | 10,304 | 10,943 |
| Alexandria Real Estate Equities Inc.                 | 4.500% | 7/30/29  | 7,441  | 8,204  |
| Alexandria Real Estate Equities Inc.                 | 2.750% | 12/15/29 | 17,178 | 16,993 |
| Alexandria Real Estate Equities Inc.                 | 4.700% | 7/1/30   | 14,883 | 16,639 |
| Alexandria Real Estate Equities Inc.                 | 4.900% | 12/15/30 | 26,260 | 30,118 |
| Alexandria Real Estate Equities Inc.                 | 3.375% | 8/15/31  | 7,746  | 7,917  |
| American Assets Trust LP                             | 3.375% | 2/1/31   | 13,016 | 12,617 |
| American Campus Communities Operating Partnership LP | 3.300% | 7/15/26  | 373    | 384    |
| American Campus Communities Operating Partnership LP | 3.625% | 11/15/27 | 14,165 | 14,672 |
| American Campus Communities Operating Partnership LP | 2.250% | 1/15/29  | 9,720  | 9,142  |
| American Campus Communities Operating Partnership LP | 2.850% | 2/1/30   | 10,813 | 10,489 |
| American Campus Communities Operating Partnership LP | 3.875% | 1/30/31  | 6,808  | 7,099  |
| American Homes 4 Rent LP                             | 4.250% | 2/15/28  | 17,189 | 18,138 |
| American Homes 4 Rent LP                             | 4.900% | 2/15/29  | 9,927  | 10,918 |
| American Homes 4 Rent LP                             | 2.375% | 7/15/31  | 14,365 | 13,182 |
| American Tower Corp.                                 | 3.125% | 1/15/27  | 9,705  | 9,808  |
| American Tower Corp.                                 | 3.550% | 7/15/27  | 15,898 | 16,353 |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| American Tower Corp.                    | 3.600% | 1/15/28       | 22,263              | 22,852                |
| American Tower Corp.                    | 1.500% | 1/31/28       | 17,824              | 16,338                |
| American Tower Corp.                    | 3.950% | 3/15/29       | 18,658              | 19,377                |
| American Tower Corp.                    | 3.800% | 8/15/29       | 38,613              | 39,910                |
| American Tower Corp.                    | 2.900% | 1/15/30       | 20,945              | 20,220                |
| American Tower Corp.                    | 2.100% | 6/15/30       | 17,835              | 16,172                |
| American Tower Corp.                    | 1.875% | 10/15/30      | 15,534              | 13,763                |
| American Tower Corp.                    | 2.700% | 4/15/31       | 21,220              | 19,999                |
| American Tower Corp.                    | 2.300% | 9/15/31       | 22,475              | 20,422                |
| <sup>1</sup> AvalonBay Communities Inc. | 3.350% | 5/15/27       | 11,454              | 11,927                |
| <sup>1</sup> AvalonBay Communities Inc. | 3.200% | 1/15/28       | 10,325              | 10,617                |
| AvalonBay Communities Inc.              | 1.900% | 12/1/28       | 16,500              | 15,726                |
| <sup>1</sup> AvalonBay Communities Inc. | 3.300% | 6/1/29        | 10,648              | 11,036                |
| <sup>1</sup> AvalonBay Communities Inc. | 2.300% | 3/1/30        | 17,384              | 16,813                |
| <sup>1</sup> AvalonBay Communities Inc. | 2.450% | 1/15/31       | 11,585              | 11,275                |
| AvalonBay Communities Inc.              | 2.050% | 1/15/32       | 1,570               | 1,464                 |
| Boston Properties LP                    | 4.500% | 12/1/28       | 8,225               | 8,973                 |
| Boston Properties LP                    | 3.400% | 6/21/29       | 22,543              | 23,040                |
| Boston Properties LP                    | 2.900% | 3/15/30       | 15,612              | 15,222                |
| Boston Properties LP                    | 3.250% | 1/30/31       | 33,187              | 33,129                |
| Brandywine Operating Partnership LP     | 3.950% | 11/15/27      | 11,872              | 12,391                |
| Brandywine Operating Partnership LP     | 4.550% | 10/1/29       | 10,107              | 10,841                |
| Brixmor Operating Partnership LP        | 3.900% | 3/15/27       | 7,028               | 7,326                 |
| Brixmor Operating Partnership LP        | 2.250% | 4/1/28        | 7,075               | 6,722                 |
| Brixmor Operating Partnership LP        | 4.125% | 5/15/29       | 16,998              | 17,942                |
| Brixmor Operating Partnership LP        | 4.050% | 7/1/30        | 32,718              | 34,232                |
| Brixmor Operating Partnership LP        | 2.500% | 8/16/31       | 13,105              | 12,087                |
| Broadstone Net Lease LLC                | 2.600% | 9/15/31       | 12,100              | 11,186                |
| Camden Property Trust                   | 4.100% | 10/15/28      | 7,957               | 8,607                 |
| Camden Property Trust                   | 3.150% | 7/1/29        | 25,448              | 25,969                |
| Camden Property Trust                   | 2.800% | 5/15/30       | 17,726              | 17,565                |
| CBRE Services Inc.                      | 2.500% | 4/1/31        | 12,930              | 12,240                |
| Corporate Office Properties LP          | 2.250% | 3/15/26       | 432                 | 425                   |
| Corporate Office Properties LP          | 2.000% | 1/15/29       | 14,865              | 13,710                |
| Corporate Office Properties LP          | 2.750% | 4/15/31       | 14,528              | 13,616                |
| Crown Castle International Corp.        | 4.000% | 3/1/27        | 12,408              | 13,026                |
| Crown Castle International Corp.        | 3.650% | 9/1/27        | 20,886              | 21,622                |
| Crown Castle International Corp.        | 3.800% | 2/15/28       | 29,652              | 30,819                |
| Crown Castle International Corp.        | 4.300% | 2/15/29       | 20,285              | 21,583                |
| Crown Castle International Corp.        | 3.100% | 11/15/29      | 15,019              | 14,783                |
| Crown Castle International Corp.        | 3.300% | 7/1/30        | 22,757              | 22,570                |
| Crown Castle International Corp.        | 2.250% | 1/15/31       | 29,390              | 26,755                |
| Crown Castle International Corp.        | 2.100% | 4/1/31        | 28,002              | 25,223                |
| Crown Castle International Corp.        | 2.500% | 7/15/31       | 21,715              | 20,162                |
| CubeSmart LP                            | 2.250% | 12/15/28      | 15,635              | 14,863                |
| CubeSmart LP                            | 4.375% | 2/15/29       | 9,836               | 10,637                |
| CubeSmart LP                            | 3.000% | 2/15/30       | 3,561               | 3,533                 |
| CubeSmart LP                            | 2.000% | 2/15/31       | 15,702              | 14,297                |
| CubeSmart LP                            | 2.500% | 2/15/32       | 15,225              | 14,261                |
| CyrusOne LP                             | 3.450% | 11/15/29      | 15,878              | 16,822                |
| CyrusOne LP                             | 2.150% | 11/1/30       | 10,550              | 10,245                |
| Digital Realty Trust LP                 | 3.700% | 8/15/27       | 12,847              | 13,454                |
| Digital Realty Trust LP                 | 4.450% | 7/15/28       | 17,221              | 18,579                |
| Digital Realty Trust LP                 | 3.600% | 7/1/29        | 37,182              | 38,273                |
| Duke Realty LP                          | 3.375% | 12/15/27      | 13,244              | 13,707                |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Duke Realty LP                          | 4.000% | 9/15/28       | 12,704              | 13,617                |
| Duke Realty LP                          | 2.875% | 11/15/29      | 10,114              | 10,109                |
| Duke Realty LP                          | 1.750% | 7/1/30        | 11,964              | 10,865                |
| Duke Realty LP                          | 1.750% | 2/1/31        | 6,990               | 6,305                 |
| Duke Realty LP                          | 2.250% | 1/15/32       | 13,160              | 12,334                |
| EPR Properties                          | 4.500% | 6/1/27        | 14,899              | 15,185                |
| EPR Properties                          | 3.750% | 8/15/29       | 22,553              | 21,723                |
| EPR Properties                          | 3.600% | 11/15/31      | 4,312               | 4,046                 |
| Equinix Inc.                            | 1.800% | 7/15/27       | 22,729              | 21,480                |
| Equinix Inc.                            | 1.550% | 3/15/28       | 12,876              | 11,834                |
| Equinix Inc.                            | 2.000% | 5/15/28       | 12,370              | 11,597                |
| Equinix Inc.                            | 3.200% | 11/18/29      | 24,286              | 23,969                |
| Equinix Inc.                            | 2.150% | 7/15/30       | 27,323              | 24,926                |
| Equinix Inc.                            | 2.500% | 5/15/31       | 28,095              | 25,984                |
| ERP Operating LP                        | 3.250% | 8/1/27        | 11,144              | 11,540                |
| ERP Operating LP                        | 3.500% | 3/1/28        | 17,674              | 18,610                |
| ERP Operating LP                        | 4.150% | 12/1/28       | 8,637               | 9,344                 |
| ERP Operating LP                        | 3.000% | 7/1/29        | 13,698              | 13,856                |
| ERP Operating LP                        | 2.500% | 2/15/30       | 20,733              | 20,303                |
| ERP Operating LP                        | 1.850% | 8/1/31        | 13,270              | 12,235                |
| Essential Properties LP                 | 2.950% | 7/15/31       | 10,464              | 9,639                 |
| Essex Portfolio LP                      | 3.375% | 4/15/26       | 830                 | 854                   |
| Essex Portfolio LP                      | 3.625% | 5/1/27        | 10,843              | 11,378                |
| Essex Portfolio LP                      | 1.700% | 3/1/28        | 7,657               | 7,235                 |
| Essex Portfolio LP                      | 4.000% | 3/1/29        | 10,181              | 10,840                |
| Essex Portfolio LP                      | 3.000% | 1/15/30       | 21,471              | 21,383                |
| Essex Portfolio LP                      | 1.650% | 1/15/31       | 9,234               | 8,187                 |
| Essex Portfolio LP                      | 2.550% | 6/15/31       | 2,060               | 1,965                 |
| Extra Space Storage LP                  | 2.550% | 6/1/31        | 11,710              | 11,049                |
| Federal Realty Investment Trust         | 3.250% | 7/15/27       | 10,457              | 10,796                |
| Federal Realty Investment Trust         | 3.200% | 6/15/29       | 8,505               | 8,632                 |
| Federal Realty Investment Trust         | 3.500% | 6/1/30        | 12,336              | 12,659                |
| GLP Capital LP                          | 5.750% | 6/1/28        | 15,756              | 17,426                |
| GLP Capital LP                          | 5.300% | 1/15/29       | 21,185              | 23,050                |
| GLP Capital LP                          | 4.000% | 1/15/30       | 22,003              | 22,183                |
| GLP Capital LP                          | 4.000% | 1/15/31       | 20,758              | 20,990                |
| GLP Capital LP                          | 3.250% | 1/15/32       | 7,220               | 6,789                 |
| Healthcare Realty Trust Inc.            | 3.625% | 1/15/28       | 11,571              | 11,893                |
| Healthcare Realty Trust Inc.            | 2.400% | 3/15/30       | 11,519              | 10,883                |
| Healthcare Realty Trust Inc.            | 2.050% | 3/15/31       | 7,580               | 6,938                 |
| Healthcare Trust of America Holdings LP | 3.500% | 8/1/26        | 1,028               | 1,065                 |
| Healthcare Trust of America Holdings LP | 3.750% | 7/1/27        | 13,386              | 14,078                |
| Healthcare Trust of America Holdings LP | 3.100% | 2/15/30       | 14,486              | 14,287                |
| Healthcare Trust of America Holdings LP | 2.000% | 3/15/31       | 25,276              | 22,842                |
| Healthpeak Properties Inc.              | 3.250% | 7/15/26       | 5,581               | 5,774                 |
| Healthpeak Properties Inc.              | 2.125% | 12/1/28       | 3,890               | 3,729                 |
| Healthpeak Properties Inc.              | 3.500% | 7/15/29       | 14,614              | 15,125                |
| Healthpeak Properties Inc.              | 3.000% | 1/15/30       | 29,694              | 29,621                |
| Healthpeak Properties Inc.              | 2.875% | 1/15/31       | 15,162              | 14,903                |
| Highwoods Realty LP                     | 3.875% | 3/1/27        | 12,541              | 13,236                |
| Highwoods Realty LP                     | 4.125% | 3/15/28       | 9,469               | 10,075                |
| Highwoods Realty LP                     | 4.200% | 4/15/29       | 11,846              | 12,523                |
| Highwoods Realty LP                     | 3.050% | 2/15/30       | 13,666              | 13,486                |
| Highwoods Realty LP                     | 2.600% | 2/1/31        | 2,269               | 2,147                 |
| <sup>1</sup> Host Hotels & Resorts LP   | 3.375% | 12/15/29      | 16,899              | 16,657                |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Host Hotels & Resorts LP                     | 3.500% | 9/15/30       | 15,091              | 14,766                |
| <sup>1</sup> Host Hotels & Resorts LP                     | 2.900% | 12/15/31      | 16,967              | 15,680                |
| Hudson Pacific Properties LP                              | 3.950% | 11/1/27       | 5,857               | 6,094                 |
| Hudson Pacific Properties LP                              | 4.650% | 4/1/29        | 14,356              | 15,579                |
| Hudson Pacific Properties LP                              | 3.250% | 1/15/30       | 13,865              | 13,829                |
| Invitation Homes Operating Partnership LP                 | 2.300% | 11/15/28      | 15,600              | 14,745                |
| Invitation Homes Operating Partnership LP                 | 2.000% | 8/15/31       | 19,625              | 17,445                |
| Kilroy Realty LP  | 4.750% | 12/15/28      | 11,533              | 12,694                |
| Kilroy Realty LP  | 4.250% | 8/15/29       | 8,749               | 9,297                 |
| Kilroy Realty LP  | 3.050% | 2/15/30       | 15,636              | 15,370                |
| Kimco Realty Corp.  | 3.800% | 4/1/27        | 11,190              | 11,755                |
| Kimco Realty Corp.  | 1.900% | 3/1/28        | 14,282              | 13,463                |
| Kimco Realty Corp.  | 2.700% | 10/1/30       | 8,175               | 7,934                 |
| Kimco Realty Corp.  | 2.250% | 12/1/31       | 1,530               | 1,412                 |
| Kite Realty Group Trust                                   | 4.750% | 9/15/30       | 10,408              | 11,191                |
| Life Storage LP   | 3.875% | 12/15/27      | 9,883               | 10,479                |
| Life Storage LP   | 4.000% | 6/15/29       | 12,785              | 13,556                |
| Life Storage LP   | 2.200% | 10/15/30      | 9,960               | 9,221                 |
| Life Storage LP   | 2.400% | 10/15/31      | 15,025              | 13,945                |
| LifeStorage LP  | 3.500% | 7/1/26        | 455                 | 473                   |
| LXP Industrial Trust                                      | 2.700% | 9/15/30       | 9,849               | 9,382                 |
| LXP Industrial Trust                                      | 2.375% | 10/1/31       | 9,424               | 8,702                 |
| Mid-America Apartments LP                                 | 3.600% | 6/1/27        | 8,837               | 9,294                 |
| Mid-America Apartments LP                                 | 4.200% | 6/15/28       | 11,901              | 12,822                |
| Mid-America Apartments LP                                 | 3.950% | 3/15/29       | 26,335              | 28,157                |
| Mid-America Apartments LP                                 | 2.750% | 3/15/30       | 6,600               | 6,510                 |
| Mid-America Apartments LP                                 | 1.700% | 2/15/31       | 4,055               | 3,658                 |
| National Health Investors Inc.                            | 3.000% | 2/1/31        | 14,008              | 12,921                |
| National Retail Properties Inc.                           | 3.500% | 10/15/27      | 10,654              | 11,117                |
| National Retail Properties Inc.                           | 4.300% | 10/15/28      | 15,905              | 17,031                |
| National Retail Properties Inc.                           | 2.500% | 4/15/30       | 7,784               | 7,468                 |
| Office Properties Income Trust                            | 2.650% | 6/15/26       | 136                 | 130                   |
| Office Properties Income Trust                            | 3.450% | 10/15/31      | 10,485              | 9,609                 |
| Omega Healthcare Investors Inc.                           | 5.250% | 1/15/26       | 225                 | 242                   |
| Omega Healthcare Investors Inc.                           | 4.500% | 4/1/27        | 16,231              | 17,132                |
| Omega Healthcare Investors Inc.                           | 4.750% | 1/15/28       | 15,039              | 15,819                |
| Omega Healthcare Investors Inc.                           | 3.625% | 10/1/29       | 19,542              | 19,245                |
| Omega Healthcare Investors Inc.                           | 3.375% | 2/1/31        | 12,996              | 12,309                |
| Phillips Edison Grocery Center Operating Partnership I LP | 2.625% | 11/15/31      | 10,033              | 9,338                 |
| Physicians Realty LP                                      | 4.300% | 3/15/27       | 9,704               | 10,416                |
| Physicians Realty LP                                      | 3.950% | 1/15/28       | 7,837               | 8,225                 |
| Physicians Realty LP                                      | 2.625% | 11/1/31       | 28,391              | 26,718                |
| Piedmont Operating Partnership LP                         | 3.150% | 8/15/30       | 7,644               | 7,466                 |
| Prologis LP   | 2.125% | 4/15/27       | 27,583              | 27,142                |
| Prologis LP   | 3.875% | 9/15/28       | 10,290              | 10,979                |
| Prologis LP   | 4.375% | 2/1/29        | 6,702               | 7,380                 |
| Prologis LP   | 2.250% | 4/15/30       | 23,774              | 22,839                |
| Prologis LP   | 1.250% | 10/15/30      | 19,050              | 16,810                |
| Prologis LP   | 1.625% | 3/15/31       | 9,642               | 8,759                 |
| Public Storage  | 3.094% | 9/15/27       | 14,846              | 15,399                |
| Public Storage  | 1.850% | 5/1/28        | 11,132              | 10,628                |
| Public Storage  | 1.950% | 11/9/28       | 15,155              | 14,499                |
| Public Storage  | 3.385% | 5/1/29        | 14,113              | 14,682                |
| Public Storage  | 2.300% | 5/1/31        | 4,068               | 3,904                 |
| Public Storage  | 2.250% | 11/9/31       | 38,175              | 36,311                |

## Intermediate-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Rayonier LP                       | 2.750% | 5/17/31       | 9,600               | 9,164                 |
| Realty Income Corp.               | 4.875% | 6/1/26        | 377                 | 411                   |
| Realty Income Corp.               | 4.125% | 10/15/26      | 8,076               | 8,573                 |
| Realty Income Corp.               | 3.950% | 8/15/27       | 15,663              | 16,652                |
| Realty Income Corp.               | 3.400% | 1/15/28       | 20,621              | 21,284                |
| Realty Income Corp.               | 3.650% | 1/15/28       | 13,967              | 14,583                |
| Realty Income Corp.               | 2.200% | 6/15/28       | 10,628              | 10,290                |
| Realty Income Corp.               | 3.250% | 6/15/29       | 13,999              | 14,350                |
| Realty Income Corp.               | 3.100% | 12/15/29      | 10,883              | 10,981                |
| Realty Income Corp.               | 3.250% | 1/15/31       | 23,845              | 24,234                |
| Regency Centers LP                | 4.125% | 3/15/28       | 10,315              | 11,029                |
| Regency Centers LP                | 2.950% | 9/15/29       | 13,548              | 13,373                |
| Regency Centers LP                | 3.700% | 6/15/30       | 10,585              | 11,043                |
| Rexford Industrial Realty LP      | 2.125% | 12/1/30       | 6,746               | 6,099                 |
| Rexford Industrial Realty LP      | 2.150% | 9/1/31        | 14,080              | 12,657                |
| Sabra Health Care LP              | 3.900% | 10/15/29      | 12,128              | 12,105                |
| Sabra Health Care LP              | 3.200% | 12/1/31       | 9,490               | 8,810                 |
| Safehold Operating Partnership LP | 2.800% | 6/15/31       | 10,965              | 10,216                |
| Simon Property Group LP           | 3.300% | 1/15/26       | 360                 | 369                   |
| Simon Property Group LP           | 3.375% | 6/15/27       | 13,581              | 14,024                |
| Simon Property Group LP           | 3.375% | 12/1/27       | 23,292              | 24,022                |
| Simon Property Group LP           | 1.750% | 2/1/28        | 23,225              | 21,847                |
| Simon Property Group LP           | 2.450% | 9/13/29       | 27,255              | 26,337                |
| Simon Property Group LP           | 2.650% | 7/15/30       | 25,939              | 25,251                |
| Simon Property Group LP           | 2.200% | 2/1/31        | 19,322              | 18,023                |
| Simon Property Group LP           | 2.250% | 1/15/32       | 40,950              | 37,958                |
| Simon Property Group LP           | 2.650% | 2/1/32        | 2,500               | 2,404                 |
| SITE Centers Corp.                | 4.700% | 6/1/27        | 8,944               | 9,560                 |
| Spirit Realty LP                  | 3.200% | 1/15/27       | 9                   | 9                     |
| Spirit Realty LP                  | 2.100% | 3/15/28       | 16,324              | 15,356                |
| Spirit Realty LP                  | 4.000% | 7/15/29       | 16,294              | 16,948                |
| Spirit Realty LP                  | 3.400% | 1/15/30       | 10,431              | 10,410                |
| Spirit Realty LP                  | 3.200% | 2/15/31       | 4,195               | 4,109                 |
| Spirit Realty LP                  | 2.700% | 2/15/32       | 1,545               | 1,453                 |
| STORE Capital Corp.               | 4.500% | 3/15/28       | 7,636               | 8,153                 |
| STORE Capital Corp.               | 4.625% | 3/15/29       | 7,327               | 7,865                 |
| STORE Capital Corp.               | 2.750% | 11/18/30      | 13,506              | 12,745                |
| STORE Capital Corp.               | 2.700% | 12/1/31       | 9,455               | 8,763                 |
| Sun Communities Operating LP      | 2.300% | 11/1/28       | 7,175               | 6,765                 |
| Sun Communities Operating LP      | 2.700% | 7/15/31       | 32,573              | 30,642                |
| Tanger Properties LP              | 3.875% | 7/15/27       | 7,713               | 7,976                 |
| Tanger Properties LP              | 2.750% | 9/1/31        | 9,215               | 8,362                 |
| <sup>1</sup> UDR Inc.             | 3.500% | 7/1/27        | 6,271               | 6,548                 |
| <sup>1</sup> UDR Inc.             | 3.500% | 1/15/28       | 8,442               | 8,689                 |
| <sup>1</sup> UDR Inc.             | 4.400% | 1/26/29       | 11,758              | 12,702                |
| <sup>1</sup> UDR Inc.             | 3.200% | 1/15/30       | 13,599              | 13,633                |
| UDR Inc.                          | 3.000% | 8/15/31       | 14,867              | 14,655                |
| Ventas Realty LP                  | 3.850% | 4/1/27        | 8,593               | 9,057                 |
| Ventas Realty LP                  | 4.000% | 3/1/28        | 12,368              | 13,143                |
| Ventas Realty LP                  | 4.400% | 1/15/29       | 23,682              | 25,677                |
| Ventas Realty LP                  | 3.000% | 1/15/30       | 16,060              | 15,881                |
| Ventas Realty LP                  | 4.750% | 11/15/30      | 8,605               | 9,614                 |
| Ventas Realty LP                  | 2.500% | 9/1/31        | 2,655               | 2,504                 |
| Vornado Realty LP                 | 3.400% | 6/1/31        | 9,975               | 9,650                 |
| Welltower Inc.                    | 4.250% | 4/1/26        | 682                 | 726                   |



Intermediate-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Welltower Inc.                      | 2.700% | 2/15/27       | 7,185               | 7,240                 |
| Welltower Inc.                      | 4.250% | 4/15/28       | 25,211              | 27,064                |
| Welltower Inc.                      | 4.125% | 3/15/29       | 12,897              | 13,806                |
| Welltower Inc.                      | 3.100% | 1/15/30       | 22,840              | 22,854                |
| Welltower Inc.                      | 2.750% | 1/15/31       | 27,691              | 26,813                |
| Welltower Inc.                      | 2.800% | 6/1/31        | 11,737              | 11,364                |
| Welltower Inc.                      | 2.750% | 1/15/32       | 8,600               | 8,239                 |
| Weyerhaeuser Co.                    | 6.950% | 10/1/27       | 4,574               | 5,505                 |
| Weyerhaeuser Co.                    | 4.000% | 11/15/29      | 17,637              | 18,800                |
| Weyerhaeuser Co.                    | 4.000% | 4/15/30       | 33,068              | 35,104                |
| WP Carey Inc.                       | 3.850% | 7/15/29       | 8,577               | 8,984                 |
| WP Carey Inc.                       | 2.400% | 2/1/31        | 13,914              | 13,065                |
|                                     |        |               |                     | <b>3,432,623</b>      |
| <b>Technology (8.5%)</b>            |        |               |                     |                       |
| Adobe Inc.                          | 2.300% | 2/1/30        | 30,678              | 29,895                |
| Amdocs Ltd.                         | 2.538% | 6/15/30       | 11,870              | 11,190                |
| Analog Devices Inc.                 | 1.700% | 10/1/28       | 22,745              | 21,649                |
| Analog Devices Inc.                 | 2.100% | 10/1/31       | 28,105              | 26,803                |
| Apple Inc.                          | 3.200% | 5/11/27       | 57,111              | 59,840                |
| Apple Inc.                          | 3.000% | 6/20/27       | 23,122              | 24,062                |
| Apple Inc.                          | 2.900% | 9/12/27       | 60,879              | 62,780                |
| Apple Inc.                          | 3.000% | 11/13/27      | 38,657              | 40,168                |
| Apple Inc.                          | 1.200% | 2/8/28        | 65,487              | 61,540                |
| Apple Inc.                          | 1.400% | 8/5/28        | 59,785              | 56,436                |
| Apple Inc.                          | 2.200% | 9/11/29       | 49,666              | 48,739                |
| Apple Inc.                          | 1.650% | 5/11/30       | 43,975              | 41,123                |
| Apple Inc.                          | 1.250% | 8/20/30       | 29,802              | 26,861                |
| Apple Inc.                          | 1.650% | 2/8/31        | 76,777              | 71,261                |
| Apple Inc.                          | 1.700% | 8/5/31        | 25,475              | 23,622                |
| Applied Materials Inc.              | 3.300% | 4/1/27        | 26,956              | 28,156                |
| Applied Materials Inc.              | 1.750% | 6/1/30        | 20,621              | 19,302                |
| Arrow Electronics Inc.              | 3.875% | 1/12/28       | 13,082              | 13,611                |
| Autodesk Inc.                       | 3.500% | 6/15/27       | 12,321              | 12,832                |
| Autodesk Inc.                       | 2.850% | 1/15/30       | 21,030              | 20,547                |
| Autodesk Inc.                       | 2.400% | 12/15/31      | 26,385              | 24,444                |
| Automatic Data Processing Inc.      | 1.700% | 5/15/28       | 31,045              | 29,928                |
| Automatic Data Processing Inc.      | 1.250% | 9/1/30        | 21,930              | 19,735                |
| Avnet Inc.                          | 3.000% | 5/15/31       | 7,940               | 7,561                 |
| Broadcom Corp.                      | 3.500% | 1/15/28       | 21,515              | 21,979                |
| Broadcom Inc.                       | 3.459% | 9/15/26       | 3,794               | 3,907                 |
| <sup>3</sup> Broadcom Inc.          | 1.950% | 2/15/28       | 13,195              | 12,460                |
| Broadcom Inc.                       | 4.110% | 9/15/28       | 45,080              | 47,379                |
| Broadcom Inc.                       | 4.750% | 4/15/29       | 57,595              | 62,599                |
| Broadcom Inc.                       | 5.000% | 4/15/30       | 45,284              | 50,048                |
| Broadcom Inc.                       | 4.150% | 11/15/30      | 54,590              | 57,245                |
| <sup>3</sup> Broadcom Inc.          | 2.450% | 2/15/31       | 60,580              | 55,959                |
| Broadridge Financial Solutions Inc. | 2.900% | 12/1/29       | 18,287              | 18,014                |
| Broadridge Financial Solutions Inc. | 2.600% | 5/1/31        | 27,735              | 26,082                |
| CDW LLC                             | 4.250% | 4/1/28        | 8,819               | 8,726                 |
| CDW LLC                             | 3.250% | 2/15/29       | 11,649              | 10,855                |
| CDW LLC                             | 3.569% | 12/1/31       | 24,550              | 23,908                |
| <sup>3</sup> CGI Inc.               | 2.300% | 9/14/31       | 10,503              | 9,701                 |
| Cintas Corp. No. 2                  | 3.700% | 4/1/27        | 25,907              | 27,355                |
| Citrix Systems Inc.                 | 4.500% | 12/1/27       | 18,505              | 19,140                |
| Citrix Systems Inc.                 | 3.300% | 3/1/30        | 19,776              | 19,857                |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Dell Inc.                                   | 7.100% | 4/15/28       | 2,000               | 2,334                 |
| Dell International LLC                      | 6.100% | 7/15/27       | 14,431              | 16,626                |
| Dell International LLC                      | 5.300% | 10/1/29       | 54,106              | 60,565                |
| Dell International LLC                      | 6.200% | 7/15/30       | 22,789              | 26,984                |
| DXC Technology Co.                          | 2.375% | 9/15/28       | 23,100              | 21,939                |
| Equifax Inc.                                | 3.100% | 5/15/30       | 14,455              | 14,319                |
| Equifax Inc.                                | 2.350% | 9/15/31       | 27,355              | 25,153                |
| Fidelity National Information Services Inc. | 1.650% | 3/1/28        | 20,935              | 19,398                |
| Fidelity National Information Services Inc. | 3.750% | 5/21/29       | 16,567              | 17,125                |
| Fidelity National Information Services Inc. | 2.250% | 3/1/31        | 35,170              | 32,163                |
| Fiserv Inc.                                 | 2.250% | 6/1/27        | 22,888              | 22,383                |
| Fiserv Inc.                                 | 4.200% | 10/1/28       | 30,384              | 32,403                |
| Fiserv Inc.                                 | 3.500% | 7/1/29        | 73,722              | 74,823                |
| Fiserv Inc.                                 | 2.650% | 6/1/30        | 24,377              | 23,260                |
| Flex Ltd.                                   | 4.875% | 6/15/29       | 21,437              | 23,194                |
| Flex Ltd.                                   | 4.875% | 5/12/30       | 12,729              | 13,746                |
| Fortinet Inc.                               | 2.200% | 3/15/31       | 13,095              | 12,046                |
| HP Inc.                                     | 3.000% | 6/17/27       | 25,521              | 25,741                |
| HP Inc.                                     | 3.400% | 6/17/30       | 26,205              | 26,447                |
| HP Inc.                                     | 2.650% | 6/17/31       | 29,028              | 27,243                |
| Hubbell Inc.                                | 3.150% | 8/15/27       | 6,503               | 6,655                 |
| Hubbell Inc.                                | 3.500% | 2/15/28       | 11,479              | 11,905                |
| Hubbell Inc.                                | 2.300% | 3/15/31       | 7,445               | 7,068                 |
| IHS Markit Ltd.                             | 4.750% | 8/1/28        | 13,722              | 15,372                |
| IHS Markit Ltd.                             | 4.250% | 5/1/29        | 17,311              | 18,878                |
| Intel Corp.                                 | 3.750% | 3/25/27       | 25,487              | 27,116                |
| Intel Corp.                                 | 3.150% | 5/11/27       | 22,322              | 23,137                |
| Intel Corp.                                 | 1.600% | 8/12/28       | 25,600              | 24,278                |
| Intel Corp.                                 | 2.450% | 11/15/29      | 50,319              | 49,285                |
| Intel Corp.                                 | 3.900% | 3/25/30       | 35,141              | 37,895                |
| Intel Corp.                                 | 2.000% | 8/12/31       | 38,545              | 35,912                |
| International Business Machines Corp.       | 1.700% | 5/15/27       | 29,833              | 28,684                |
| International Business Machines Corp.       | 6.220% | 8/1/27        | 5,864               | 6,964                 |
| International Business Machines Corp.       | 6.500% | 1/15/28       | 6,345               | 7,682                 |
| International Business Machines Corp.       | 3.500% | 5/15/29       | 74,413              | 77,919                |
| International Business Machines Corp.       | 1.950% | 5/15/30       | 38,442              | 36,094                |
| International Business Machines Corp.       | 2.720% | 2/9/32        | 6,500               | 6,407                 |
| Intuit Inc.                                 | 1.350% | 7/15/27       | 16,618              | 15,720                |
| Intuit Inc.                                 | 1.650% | 7/15/30       | 9,695               | 8,908                 |
| Jabil Inc.                                  | 3.950% | 1/12/28       | 14,191              | 14,834                |
| Jabil Inc.                                  | 3.600% | 1/15/30       | 12,595              | 12,758                |
| Jabil Inc.                                  | 3.000% | 1/15/31       | 15,074              | 14,430                |
| Juniper Networks Inc.                       | 3.750% | 8/15/29       | 17,245              | 17,790                |
| Juniper Networks Inc.                       | 2.000% | 12/10/30      | 15,754              | 14,115                |
| KLA Corp.                                   | 4.100% | 3/15/29       | 20,075              | 21,649                |
| <sup>3</sup> Kyndryl Holdings Inc.          | 2.700% | 10/15/28      | 12,460              | 11,525                |
| <sup>3</sup> Kyndryl Holdings Inc.          | 3.150% | 10/15/31      | 17,600              | 15,981                |
| Lam Research Corp.                          | 4.000% | 3/15/29       | 23,636              | 25,634                |
| Lam Research Corp.                          | 1.900% | 6/15/30       | 19,735              | 18,474                |
| Leidos Inc.                                 | 4.375% | 5/15/30       | 20,909              | 22,210                |
| Leidos Inc.                                 | 2.300% | 2/15/31       | 27,157              | 24,765                |
| Marvell Technology Inc.                     | 2.450% | 4/15/28       | 18,370              | 17,720                |
| <sup>1</sup> Marvell Technology Inc.        | 4.875% | 6/22/28       | 14,352              | 15,683                |
| Marvell Technology Inc.                     | 2.950% | 4/15/31       | 19,052              | 18,400                |
| Maxim Integrated Products Inc.              | 3.450% | 6/15/27       | 9,885               | 10,328                |

## Intermediate-Term Corporate Bond Index Fund

|                              | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------|--------|---------------|---------------------|-----------------------|
| Micron Technology Inc.       | 5.327% | 2/6/29        | 12,646              | 14,131                |
| Micron Technology Inc.       | 4.663% | 2/15/30       | 20,625              | 22,366                |
| Moody's Corp.                | 3.250% | 1/15/28       | 15,656              | 16,239                |
| Moody's Corp.                | 4.250% | 2/1/29        | 10,350              | 11,203                |
| Moody's Corp.                | 2.000% | 8/19/31       | 16,130              | 14,815                |
| Motorola Solutions Inc.      | 4.600% | 2/23/28       | 27,388              | 29,553                |
| Motorola Solutions Inc.      | 4.600% | 5/23/29       | 15,882              | 17,138                |
| Motorola Solutions Inc.      | 2.300% | 11/15/30      | 26,091              | 23,982                |
| Motorola Solutions Inc.      | 2.750% | 5/24/31       | 14,855              | 14,030                |
| NetApp Inc.                  | 2.375% | 6/22/27       | 14,680              | 14,513                |
| NetApp Inc.                  | 2.700% | 6/22/30       | 17,496              | 16,936                |
| NVIDIA Corp.                 | 1.550% | 6/15/28       | 32,765              | 30,909                |
| NVIDIA Corp.                 | 2.850% | 4/1/30        | 38,940              | 39,426                |
| NVIDIA Corp.                 | 2.000% | 6/15/31       | 36,015              | 33,882                |
| <sup>3</sup> NXP BV          | 3.150% | 5/1/27        | 15,859              | 16,070                |
| <sup>3</sup> NXP BV          | 5.550% | 12/1/28       | 14,139              | 16,147                |
| <sup>3</sup> NXP BV          | 4.300% | 6/18/29       | 27,016              | 28,852                |
| <sup>3</sup> NXP BV          | 3.400% | 5/1/30        | 23,335              | 23,540                |
| <sup>3</sup> NXP BV          | 2.500% | 5/11/31       | 34,900              | 32,485                |
| <sup>3</sup> NXP BV          | 2.650% | 2/15/32       | 23,025              | 21,685                |
| Oracle Corp.                 | 2.800% | 4/1/27        | 68,583              | 68,173                |
| Oracle Corp.                 | 3.250% | 11/15/27      | 65,924              | 66,759                |
| Oracle Corp.                 | 2.300% | 3/25/28       | 52,279              | 49,749                |
| Oracle Corp.                 | 2.950% | 4/1/30        | 82,394              | 79,671                |
| Oracle Corp.                 | 3.250% | 5/15/30       | 12,067              | 11,906                |
| Oracle Corp.                 | 2.875% | 3/25/31       | 90,089              | 85,996                |
| Qorvo Inc.                   | 4.375% | 10/15/29      | 20,500              | 20,913                |
| QUALCOMM Inc.                | 3.250% | 5/20/27       | 47,285              | 49,287                |
| QUALCOMM Inc.                | 1.300% | 5/20/28       | 24,092              | 22,407                |
| QUALCOMM Inc.                | 2.150% | 5/20/30       | 32,673              | 31,366                |
| Quanta Services Inc.         | 2.900% | 10/1/30       | 25,640              | 24,586                |
| Quanta Services Inc.         | 2.350% | 1/15/32       | 710                 | 643                   |
| RELX Capital Inc.            | 4.000% | 3/18/29       | 20,383              | 21,723                |
| RELX Capital Inc.            | 3.000% | 5/22/30       | 21,729              | 21,746                |
| Roper Technologies Inc.      | 1.400% | 9/15/27       | 25,873              | 24,171                |
| Roper Technologies Inc.      | 4.200% | 9/15/28       | 15,406              | 16,455                |
| Roper Technologies Inc.      | 2.950% | 9/15/29       | 24,844              | 24,606                |
| Roper Technologies Inc.      | 2.000% | 6/30/30       | 14,185              | 12,961                |
| Roper Technologies Inc.      | 1.750% | 2/15/31       | 41,810              | 37,090                |
| S&P Global Inc.              | 2.500% | 12/1/29       | 18,342              | 18,002                |
| S&P Global Inc.              | 1.250% | 8/15/30       | 15,710              | 13,962                |
| salesforce.com Inc.          | 3.700% | 4/11/28       | 37,894              | 40,438                |
| salesforce.com Inc.          | 1.500% | 7/15/28       | 33,350              | 31,495                |
| salesforce.com Inc.          | 1.950% | 7/15/31       | 43,360              | 40,885                |
| ServiceNow Inc.              | 1.400% | 9/1/30        | 38,694              | 34,122                |
| Skyworks Solutions Inc.      | 3.000% | 6/1/31        | 28,607              | 26,690                |
| <sup>3</sup> TD SYNnex Corp. | 2.375% | 8/9/28        | 13,080              | 12,187                |
| <sup>3</sup> TD SYNnex Corp. | 2.650% | 8/9/31        | 15,835              | 14,229                |
| Teledyne FLIR LLC            | 2.500% | 8/1/30        | 13,439              | 12,701                |
| Texas Instruments Inc.       | 2.900% | 11/3/27       | 9,649               | 10,006                |
| Texas Instruments Inc.       | 2.250% | 9/4/29        | 18,895              | 18,635                |
| Texas Instruments Inc.       | 1.750% | 5/4/30        | 18,729              | 17,653                |
| Texas Instruments Inc.       | 1.900% | 9/15/31       | 14,075              | 13,277                |
| TSMC Arizona Corp.           | 2.500% | 10/25/31      | 32,100              | 30,616                |
| Verisk Analytics Inc.        | 4.125% | 3/15/29       | 24,201              | 25,802                |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| VMware Inc.  | 4.650% | 5/15/27       | 22,957              | 24,855                |
| VMware Inc.  | 3.900% | 8/21/27       | 27,524              | 28,787                |
| VMware Inc.  | 1.800% | 8/15/28       | 22,830              | 21,162                |
| VMware Inc.  | 4.700% | 5/15/30       | 31,256              | 34,313                |
| VMware Inc.  | 2.200% | 8/15/31       | 42,610              | 38,995                |
| Western Digital Corp.                                | 2.850% | 2/1/29        | 13,095              | 12,472                |
| Western Digital Corp.                                | 3.100% | 2/1/32        | 2,000               | 1,858                 |
| Xilinx Inc.  | 2.375% | 6/1/30        | 19,388              | 18,684                |
|  |        |               |                     | <b>4,147,302</b>      |
| <b>Utilities (7.1%)</b>                              |        |               |                     |                       |
| AEP Texas Inc.                                       | 3.950% | 6/1/28        | 17,700              | 18,650                |
| <sup>1</sup> AEP Texas Inc.                          | 2.100% | 7/1/30        | 16,353              | 15,099                |
| AES Corp.  | 2.450% | 1/15/31       | 24,535              | 22,707                |
| <sup>1</sup> Alabama Power Co.                       | 1.450% | 9/15/30       | 12,749              | 11,391                |
| Ameren Corp.   | 1.950% | 3/15/27       | 7,600               | 7,343                 |
| Ameren Corp.   | 1.750% | 3/15/28       | 15,935              | 14,923                |
| Ameren Corp.   | 3.500% | 1/15/31       | 22,401              | 22,913                |
| Ameren Illinois Co.                                  | 3.800% | 5/15/28       | 7,849               | 8,372                 |
| Ameren Illinois Co.                                  | 1.550% | 11/15/30      | 7,829               | 7,059                 |
| American Electric Power Co. Inc.                     | 3.200% | 11/13/27      | 9,866               | 10,078                |
| <sup>1</sup> American Electric Power Co. Inc.        | 4.300% | 12/1/28       | 13,700              | 14,706                |
| American Electric Power Co. Inc.                     | 2.300% | 3/1/30        | 10,106              | 9,491                 |
| American Water Capital Corp.                         | 2.950% | 9/1/27        | 7,132               | 7,267                 |
| American Water Capital Corp.                         | 3.750% | 9/1/28        | 12,268              | 12,923                |
| American Water Capital Corp.                         | 3.450% | 6/1/29        | 23,406              | 24,164                |
| American Water Capital Corp.                         | 2.800% | 5/1/30        | 15,290              | 15,101                |
| American Water Capital Corp.                         | 2.300% | 6/1/31        | 16,015              | 15,117                |
| <sup>1</sup> Appalachian Power Co.                   | 3.300% | 6/1/27        | 7,164               | 7,426                 |
| <sup>1</sup> Appalachian Power Co.                   | 2.700% | 4/1/31        | 28,235              | 27,277                |
| Arizona Public Service Co.                           | 2.950% | 9/15/27       | 4,459               | 4,514                 |
| Arizona Public Service Co.                           | 2.600% | 8/15/29       | 15,517              | 15,075                |
| Atlantic City Electric Co.                           | 4.000% | 10/15/28      | 6,477               | 6,855                 |
| Atlantic City Electric Co.                           | 2.300% | 3/15/31       | 13,610              | 13,097                |
| Atmos Energy Corp.                                   | 3.000% | 6/15/27       | 15,846              | 16,287                |
| Atmos Energy Corp.                                   | 2.625% | 9/15/29       | 11,402              | 11,170                |
| Atmos Energy Corp.                                   | 1.500% | 1/15/31       | 13,970              | 12,354                |
| Avangrid Inc.  | 3.800% | 6/1/29        | 19,071              | 19,930                |
| Baltimore Gas & Electric Co.                         | 2.250% | 6/15/31       | 12,715              | 12,088                |
| Berkshire Hathaway Energy Co.                        | 3.250% | 4/15/28       | 25,981              | 26,908                |
| Berkshire Hathaway Energy Co.                        | 3.700% | 7/15/30       | 18,375              | 19,425                |
| Berkshire Hathaway Energy Co.                        | 1.650% | 5/15/31       | 16,650              | 14,993                |
| Black Hills Corp.                                    | 3.050% | 10/15/29      | 14,781              | 14,662                |
| Black Hills Corp.                                    | 2.500% | 6/15/30       | 9,392               | 8,845                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 2.350% | 4/1/31        | 9,705               | 9,361                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 3.000% | 3/1/32        | 3,000               | 3,043                 |
| CenterPoint Energy Inc.                              | 4.250% | 11/1/28       | 13,030              | 13,937                |
| CenterPoint Energy Inc.                              | 2.950% | 3/1/30        | 17,560              | 17,356                |
| CenterPoint Energy Inc.                              | 2.650% | 6/1/31        | 21,320              | 20,412                |
| CenterPoint Energy Resources Corp.                   | 4.000% | 4/1/28        | 7,381               | 7,770                 |
| CenterPoint Energy Resources Corp.                   | 1.750% | 10/1/30       | 10,500              | 9,481                 |
| Cleco Corporate Holdings LLC                         | 3.375% | 9/15/29       | 2,760               | 2,725                 |
| CMS Energy Corp.                                     | 3.450% | 8/15/27       | 11,384              | 11,828                |
| <sup>1</sup> CMS Energy Corp.                        | 4.750% | 6/1/50        | 17,907              | 18,033                |
| CMS Energy Corp.                                     | 3.750% | 12/1/50       | 9,693               | 8,734                 |
| <sup>1</sup> Commonwealth Edison Co.                 | 2.950% | 8/15/27       | 9,252               | 9,422                 |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Commonwealth Edison Co.                               | 3.700% | 8/15/28       | 13,024              | 13,733                |
| Commonwealth Edison Co.                               | 2.200% | 3/1/30        | 6,289               | 6,009                 |
| <sup>1</sup> Connecticut Light & Power Co.            | 3.200% | 3/15/27       | 20,253              | 20,876                |
| <sup>1</sup> Connecticut Light & Power Co.            | 2.050% | 7/1/31        | 7,803               | 7,298                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.125% | 11/15/27      | 7,820               | 7,985                 |
| Consolidated Edison Co. of New York Inc.              | 3.800% | 5/15/28       | 6,246               | 6,615                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 12/1/28       | 5,865               | 6,290                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.350% | 4/1/30        | 10,409              | 10,686                |
| Consolidated Edison Co. of New York Inc.              | 2.400% | 6/15/31       | 34,562              | 32,944                |
| Consumers Energy Co.                                  | 3.800% | 11/15/28      | 6,558               | 7,012                 |
| <sup>1</sup> Dominion Energy Inc.                     | 2.850% | 8/15/26       | 12,232              | 12,384                |
| <sup>1</sup> Dominion Energy Inc.                     | 3.600% | 3/15/27       | 5,845               | 6,103                 |
| Dominion Energy Inc.                                  | 4.250% | 6/1/28        | 12,341              | 13,221                |
| <sup>1</sup> Dominion Energy Inc.                     | 3.375% | 4/1/30        | 36,421              | 36,947                |
| <sup>1</sup> Dominion Energy Inc.                     | 2.250% | 8/15/31       | 13,880              | 12,857                |
| <sup>1</sup> Dominion Energy South Carolina Inc.      | 2.300% | 12/1/31       | 13,530              | 12,906                |
| Dominion Energy South Carolina Inc.                   | 6.625% | 2/1/32        | 1,090               | 1,407                 |
| <sup>1</sup> DTE Electric Co.                         | 1.900% | 4/1/28        | 14,305              | 13,748                |
| DTE Electric Co.                                      | 2.250% | 3/1/30        | 9,485               | 9,146                 |
| <sup>1</sup> DTE Electric Co.                         | 2.625% | 3/1/31        | 14,041              | 13,841                |
| <sup>1</sup> DTE Energy Co.                           | 3.400% | 6/15/29       | 29,742              | 30,393                |
| DTE Energy Co.  | 2.950% | 3/1/30        | 8,586               | 8,438                 |
| Duke Energy Carolinas LLC                             | 3.950% | 11/15/28      | 19,197              | 20,657                |
| <sup>1</sup> Duke Energy Carolinas LLC                | 6.000% | 12/1/28       | 5,875               | 6,948                 |
| Duke Energy Carolinas LLC                             | 2.450% | 8/15/29       | 17,457              | 17,080                |
| Duke Energy Carolinas LLC                             | 2.450% | 2/1/30        | 14,733              | 14,290                |
| Duke Energy Carolinas LLC                             | 2.550% | 4/15/31       | 14,900              | 14,500                |
| Duke Energy Corp.                                     | 2.650% | 9/1/26        | 36,212              | 36,412                |
| Duke Energy Corp.                                     | 3.150% | 8/15/27       | 10,232              | 10,451                |
| Duke Energy Corp.                                     | 3.400% | 6/15/29       | 9,017               | 9,179                 |
| Duke Energy Corp.                                     | 2.450% | 6/1/30        | 23,333              | 22,077                |
| Duke Energy Corp.                                     | 2.550% | 6/15/31       | 24,408              | 22,877                |
| Duke Energy Florida LLC                               | 3.800% | 7/15/28       | 9,011               | 9,521                 |
| Duke Energy Florida LLC                               | 2.500% | 12/1/29       | 12,949              | 12,675                |
| Duke Energy Florida LLC                               | 1.750% | 6/15/30       | 23,403              | 21,508                |
| Duke Energy Florida LLC                               | 2.400% | 12/15/31      | 15,000              | 14,371                |
| <sup>1</sup> Duke Energy Florida Project Finance LLC  | 2.538% | 9/1/29        | 2,419               | 2,430                 |
| Duke Energy Ohio Inc.                                 | 3.650% | 2/1/29        | 14,386              | 15,018                |
| Duke Energy Ohio Inc.                                 | 2.125% | 6/1/30        | 7,073               | 6,635                 |
| Duke Energy Progress LLC                              | 3.700% | 9/1/28        | 8,017               | 8,462                 |
| Duke Energy Progress LLC                              | 3.450% | 3/15/29       | 23,660              | 24,540                |
| Duke Energy Progress LLC                              | 2.000% | 8/15/31       | 15,140              | 14,102                |
| <sup>3</sup> East Ohio Gas Co.                        | 2.000% | 6/15/30       | 1,900               | 1,754                 |
| Edison International                                  | 5.750% | 6/15/27       | 14,602              | 16,211                |
| Edison International                                  | 4.125% | 3/15/28       | 17,508              | 18,024                |
| Emera US Finance LP                                   | 2.639% | 6/15/31       | 14,100              | 13,171                |
| Enel Chile SA   | 4.875% | 6/12/28       | 26,207              | 27,955                |
| Entergy Corp.   | 1.900% | 6/15/28       | 11,255              | 10,553                |
| Entergy Corp.   | 2.800% | 6/15/30       | 17,324              | 16,763                |
| Entergy Corp.   | 2.400% | 6/15/31       | 23,823              | 22,093                |
| Entergy Louisiana LLC                                 | 3.120% | 9/1/27        | 17,709              | 18,133                |
| Entergy Louisiana LLC                                 | 3.250% | 4/1/28        | 10,850              | 11,132                |
| Entergy Louisiana LLC                                 | 1.600% | 12/15/30      | 12,701              | 11,423                |
| Entergy Louisiana LLC                                 | 3.050% | 6/1/31        | 9,510               | 9,559                 |
| Entergy Mississippi LPI                               | 2.850% | 6/1/28        | 14,722              | 14,759                |

## Intermediate-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Entergy Texas Inc.  | 4.000% | 3/30/29       | 12,546              | 13,372                |
| Entergy Texas Inc.  | 1.750% | 3/15/31       | 9,930               | 8,952                 |
| Essential Utilities Inc.  | 3.566% | 5/1/29        | 11,813              | 12,218                |
| Essential Utilities Inc.  | 2.704% | 4/15/30       | 23,400              | 22,727                |
| Evergy Inc.   | 2.900% | 9/15/29       | 11,789              | 11,643                |
| Evergy Kansas Central Inc.                                      | 3.100% | 4/1/27        | 5,047               | 5,197                 |
| <sup>1</sup> Evergy Metro Inc.                                  | 2.250% | 6/1/30        | 20,482              | 19,639                |
| <sup>1</sup> Eversource Energy                                  | 3.300% | 1/15/28       | 12,730              | 12,966                |
| <sup>1</sup> Eversource Energy                                  | 4.250% | 4/1/29        | 14,216              | 15,263                |
| <sup>1</sup> Eversource Energy                                  | 1.650% | 8/15/30       | 13,025              | 11,559                |
| Eversource Energy   | 2.550% | 3/15/31       | 10,492              | 9,988                 |
| Exelon Corp.  | 4.050% | 4/15/30       | 38,551              | 40,881                |
| Florida Power & Light Co.                                       | 2.450% | 2/3/32        | 29,370              | 28,544                |
| Georgia Power Co.   | 3.250% | 3/30/27       | 13,201              | 13,481                |
| <sup>1</sup> Georgia Power Co.                                  | 2.650% | 9/15/29       | 23,558              | 22,917                |
| <sup>1</sup> Gulf Power Co.                                     | 3.300% | 5/30/27       | 5,295               | 5,480                 |
| Indiana Michigan Power Co.                                      | 3.850% | 5/15/28       | 17,957              | 18,896                |
| Interstate Power & Light Co.                                    | 4.100% | 9/26/28       | 19,700              | 21,063                |
| Interstate Power & Light Co.                                    | 3.600% | 4/1/29        | 8,968               | 9,306                 |
| Interstate Power & Light Co.                                    | 2.300% | 6/1/30        | 7,341               | 6,984                 |
| IPALCO Enterprises Inc.   | 4.250% | 5/1/30        | 13,729              | 14,284                |
| ITC Holdings Corp.  | 3.350% | 11/15/27      | 16,917              | 17,443                |
| MidAmerican Energy Co.  | 3.100% | 5/1/27        | 13,302              | 13,763                |
| MidAmerican Energy Co.  | 3.650% | 4/15/29       | 30,039              | 31,994                |
| MidAmerican Energy Co.  | 6.750% | 12/30/31      | 5,975               | 7,856                 |
| Mississippi Power Co.   | 3.950% | 3/30/28       | 6,576               | 6,947                 |
| National Fuel Gas Co.   | 3.950% | 9/15/27       | 9,406               | 9,634                 |
| National Fuel Gas Co.   | 4.750% | 9/1/28        | 7,675               | 8,043                 |
| National Fuel Gas Co.   | 2.950% | 3/1/31        | 12,071              | 11,443                |
| National Rural Utilities Cooperative Finance Corp.              | 3.050% | 4/25/27       | 9,208               | 9,420                 |
| National Rural Utilities Cooperative Finance Corp.              | 3.400% | 2/7/28        | 25,545              | 26,379                |
| National Rural Utilities Cooperative Finance Corp.              | 3.900% | 11/1/28       | 10,255              | 10,934                |
| National Rural Utilities Cooperative Finance Corp.              | 3.700% | 3/15/29       | 14,023              | 14,728                |
| National Rural Utilities Cooperative Finance Corp.              | 2.400% | 3/15/30       | 12,582              | 12,123                |
| National Rural Utilities Cooperative Finance Corp.              | 1.350% | 3/15/31       | 9,434               | 8,248                 |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 1.650% | 6/15/31       | 8,480               | 7,581                 |
| <sup>1</sup> Nevada Power Co.                                   | 3.700% | 5/1/29        | 17,564              | 18,486                |
| <sup>1</sup> Nevada Power Co.                                   | 2.400% | 5/1/30        | 7,610               | 7,349                 |
| NextEra Energy Capital Holdings Inc.                            | 3.550% | 5/1/27        | 15,221              | 15,835                |
| NextEra Energy Capital Holdings Inc.                            | 1.900% | 6/15/28       | 41,280              | 39,243                |
| NextEra Energy Capital Holdings Inc.                            | 3.500% | 4/1/29        | 19,137              | 19,703                |
| NextEra Energy Capital Holdings Inc.                            | 2.750% | 11/1/29       | 23,856              | 23,398                |
| NextEra Energy Capital Holdings Inc.                            | 2.250% | 6/1/30        | 59,511              | 55,341                |
| NextEra Energy Capital Holdings Inc.                            | 2.440% | 1/15/32       | 6,425               | 6,017                 |
| <sup>1</sup> NextEra Energy Capital Holdings Inc.               | 4.800% | 12/1/77       | 16,434              | 16,285                |
| <sup>1</sup> NextEra Energy Capital Holdings Inc.               | 5.650% | 5/1/79        | 8,712               | 9,204                 |
| NextEra Energy Capital Holdings Inc.                            | 3.800% | 3/15/82       | 15,300              | 14,325                |
| NiSource Inc.   | 3.490% | 5/15/27       | 20,412              | 21,092                |
| NiSource Inc.   | 2.950% | 9/1/29        | 23,225              | 22,867                |
| NiSource Inc.   | 3.600% | 5/1/30        | 31,501              | 32,218                |
| NiSource Inc.   | 1.700% | 2/15/31       | 18,215              | 16,032                |
| Northern States Power Co.                                       | 2.250% | 4/1/31        | 13,730              | 13,128                |
| NSTAR Electric Co.  | 3.200% | 5/15/27       | 20,371              | 21,020                |
| NSTAR Electric Co.  | 3.250% | 5/15/29       | 6,187               | 6,364                 |
| NSTAR Electric Co.  | 3.950% | 4/1/30        | 13,640              | 14,674                |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Ohio Power Co.                    | 2.600% | 4/1/30        | 4,635               | 4,515                 |
| <sup>1</sup> Ohio Power Co.                    | 1.625% | 1/15/31       | 13,941              | 12,419                |
| Oklahoma Gas & Electric Co.                    | 3.800% | 8/15/28       | 6,714               | 7,049                 |
| Oklahoma Gas & Electric Co.                    | 3.300% | 3/15/30       | 6,337               | 6,471                 |
| Oklahoma Gas & Electric Co.                    | 3.250% | 4/1/30        | 13,111              | 13,330                |
| Oncor Electric Delivery Co. LLC                | 3.700% | 11/15/28      | 16,070              | 17,086                |
| Oncor Electric Delivery Co. LLC                | 5.750% | 3/15/29       | 5,570               | 6,552                 |
| Oncor Electric Delivery Co. LLC                | 2.750% | 5/15/30       | 11,837              | 11,794                |
| <sup>3</sup> Oncor Electric Delivery Co. LLC   | 2.750% | 5/15/30       | 12,600              | 12,554                |
| ONE Gas Inc.                                   | 2.000% | 5/15/30       | 6,831               | 6,384                 |
| Pacific Gas & Electric Co.                     | 2.100% | 8/1/27        | 14,325              | 13,306                |
| Pacific Gas & Electric Co.                     | 3.300% | 12/1/27       | 36,172              | 35,603                |
| Pacific Gas & Electric Co.                     | 3.000% | 6/15/28       | 11,535              | 11,111                |
| Pacific Gas & Electric Co.                     | 3.750% | 7/1/28        | 40,522              | 40,331                |
| Pacific Gas & Electric Co.                     | 4.550% | 7/1/30        | 95,075              | 97,734                |
| Pacific Gas & Electric Co.                     | 2.500% | 2/1/31        | 68,186              | 60,684                |
| Pacific Gas & Electric Co.                     | 3.250% | 6/1/31        | 10,564              | 9,924                 |
| PacifiCorp                                     | 3.500% | 6/15/29       | 16,837              | 17,629                |
| PacifiCorp                                     | 2.700% | 9/15/30       | 20,953              | 20,660                |
| Piedmont Natural Gas Co. Inc.                  | 3.500% | 6/1/29        | 8,295               | 8,521                 |
| Piedmont Natural Gas Co. Inc.                  | 2.500% | 3/15/31       | 15,451              | 14,627                |
| Progress Energy Inc.                           | 7.750% | 3/1/31        | 9,790               | 13,015                |
| Progress Energy Inc.                           | 7.000% | 10/30/31      | 13,009              | 16,656                |
| Public Service Co. of Colorado                 | 3.700% | 6/15/28       | 9,159               | 9,703                 |
| <sup>1</sup> Public Service Co. of Colorado    | 1.900% | 1/15/31       | 4,809               | 4,473                 |
| Public Service Co. of Colorado                 | 1.875% | 6/15/31       | 17,825              | 16,470                |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.000% | 5/15/27       | 5,641               | 5,787                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.700% | 5/1/28        | 9,480               | 10,056                |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.650% | 9/1/28        | 8,153               | 8,607                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.200% | 5/15/29       | 8,618               | 8,863                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 2.450% | 1/15/30       | 5,739               | 5,640                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 1.900% | 8/15/31       | 8,735               | 8,107                 |
| Public Service Enterprise Group Inc.           | 1.600% | 8/15/30       | 9,996               | 8,892                 |
| Public Service Enterprise Group Inc.           | 2.450% | 11/15/31      | 17,080              | 16,176                |
| Puget Energy Inc.                              | 2.379% | 6/15/28       | 5,776               | 5,501                 |
| Puget Energy Inc.                              | 4.100% | 6/15/30       | 15,912              | 16,597                |
| <sup>1</sup> San Diego Gas & Electric Co.      | 1.700% | 10/1/30       | 15,805              | 14,364                |
| Sempra Energy                                  | 3.250% | 6/15/27       | 20,119              | 20,555                |
| Sempra Energy                                  | 3.400% | 2/1/28        | 30,244              | 31,151                |
| Sempra Energy                                  | 4.125% | 4/1/52        | 23,850              | 22,328                |
| <sup>1</sup> Southern California Edison Co.    | 3.650% | 3/1/28        | 10,242              | 10,654                |
| <sup>1</sup> Southern California Edison Co.    | 4.200% | 3/1/29        | 13,294              | 14,146                |
| Southern California Edison Co.                 | 6.650% | 4/1/29        | 5,406               | 6,386                 |
| Southern California Edison Co.                 | 2.850% | 8/1/29        | 10,094              | 9,955                 |
| Southern California Edison Co.                 | 2.250% | 6/1/30        | 15,373              | 14,378                |
| <sup>1</sup> Southern California Edison Co.    | 2.500% | 6/1/31        | 12,420              | 11,723                |
| Southern California Edison Co.                 | 2.750% | 2/1/32        | 8,500               | 8,194                 |
| <sup>1</sup> Southern California Gas Co.       | 2.550% | 2/1/30        | 16,803              | 16,369                |
| <sup>1</sup> Southern Co.                      | 1.750% | 3/15/28       | 9,275               | 8,694                 |
| <sup>1</sup> Southern Co.                      | 3.700% | 4/30/30       | 24,667              | 25,437                |
| <sup>1</sup> Southern Co.                      | 3.750% | 9/15/51       | 24,540              | 22,807                |
| <sup>1</sup> Southern Co. Gas Capital Corp.    | 1.750% | 1/15/31       | 14,460              | 12,847                |
| Southwest Gas Corp.                            | 3.700% | 4/1/28        | 6,449               | 6,739                 |
| Southwest Gas Corp.                            | 2.200% | 6/15/30       | 13,144              | 12,209                |
| <sup>1</sup> Southwestern Electric Power Co.   | 4.100% | 9/15/28       | 21,430              | 22,698                |

Intermediate-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Tampa Electric Co.                               | 2.400% | 3/15/31       | 10,455              | 9,984                 |
| Tucson Electric Power Co.                        | 1.500% | 8/1/30        | 9,880               | 8,772                 |
| Tucson Electric Power Co.                        | 3.250% | 5/15/32       | 4,750               | 4,804                 |
| Union Electric Co.                               | 2.950% | 6/15/27       | 10,702              | 10,927                |
| Union Electric Co.                               | 3.500% | 3/15/29       | 17,743              | 18,569                |
| Union Electric Co.                               | 2.950% | 3/15/30       | 11,198              | 11,334                |
| United Utilities plc                             | 6.875% | 8/15/28       | 3,202               | 3,967                 |
| <sup>1</sup> Virginia Electric & Power Co.       | 3.500% | 3/15/27       | 23,247              | 24,361                |
| <sup>1</sup> Virginia Electric & Power Co.       | 3.800% | 4/1/28        | 16,805              | 17,818                |
| <sup>1</sup> Virginia Electric & Power Co.       | 2.875% | 7/15/29       | 15,384              | 15,521                |
| Virginia Electric & Power Co.                    | 2.300% | 11/15/31      | 18,121              | 17,255                |
| Virginia Electric & Power Co.                    | 2.400% | 3/30/32       | 6,000               | 5,726                 |
| WEC Energy Group Inc.                            | 1.375% | 10/15/27      | 13,314              | 12,359                |
| WEC Energy Group Inc.                            | 2.200% | 12/15/28      | 8,500               | 8,151                 |
| WEC Energy Group Inc.                            | 1.800% | 10/15/30      | 10,645              | 9,596                 |
| Wisconsin Electric Power Co.                     | 1.700% | 6/15/28       | 8,765               | 8,274                 |
| Wisconsin Power & Light Co.                      | 3.050% | 10/15/27      | 8,445               | 8,613                 |
| Wisconsin Power & Light Co.                      | 3.000% | 7/1/29        | 4,484               | 4,526                 |
| Wisconsin Power & Light Co.                      | 1.950% | 9/16/31       | 1,090               | 1,016                 |
| Xcel Energy Inc.                                 | 1.750% | 3/15/27       | 9,035               | 8,655                 |
| Xcel Energy Inc.                                 | 4.000% | 6/15/28       | 15,464              | 16,387                |
| Xcel Energy Inc.                                 | 2.600% | 12/1/29       | 18,258              | 17,821                |
| Xcel Energy Inc.                                 | 3.400% | 6/1/30        | 16,308              | 16,795                |
| Xcel Energy Inc.                                 | 2.350% | 11/15/31      | 14,340              | 13,525                |
|  |        |               |                     | <b>3,430,108</b>      |
| <b>Total Corporate Bonds (Cost \$49,868,320)</b> |        |               |                     | <b>47,635,485</b>     |

Shares

Temporary Cash Investments (0.1%)

Money Market Fund (0.1%)

|  |        |  |         |        |
|--|--------|--|---------|--------|
| <sup>5</sup> Vanguard Market Liquidity Fund<br>(Cost \$53,583) | 0.138% |  | 535,916 | 53,587 |
|--|--------|--|---------|--------|

|  |  |  |  |                   |
|--|--|--|--|-------------------|
| <b>Total Investments (99.2%) (Cost \$50,441,928)</b> |  |  |  | <b>48,210,019</b> |
|--|--|--|--|-------------------|

|  |  |  |  |                |
|--|--|--|--|----------------|
| <b>Other Assets and Liabilities—Net (0.8%)</b> |  |  |  | <b>370,251</b> |
|--|--|--|--|----------------|

|                          |  |  |  |                   |
|--------------------------|--|--|--|-------------------|
| <b>Net Assets (100%)</b> |  |  |  | <b>48,580,270</b> |
|--------------------------|--|--|--|-------------------|

Cost is in \$000.

• See Note A in Notes to Financial Statements.

<sup>1</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>2</sup> Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of February 28, 2022.

<sup>3</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 February 28, 2022, the aggregate value was \$821,033,000, representing 1.7% of net assets.

<sup>4</sup> Securities with a value of \$2,922,000 have been segregated as initial margin for open futures contracts.

<sup>5</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.



Intermediate-Term Corporate Bond Index Fund

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Derivative Financial Instruments Outstanding as of Period End

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Futures Contracts

|                            |            |  |                    | (\$000)   |
|----------------------------|------------|--|--------------------|---|
|                            | Expiration | Number of<br>Long (Short)<br>Contracts | Notional<br>Amount | Value and<br>Unrealized<br>Appreciation<br>(Depreciation) |
| Short Futures Contracts    |            |  |                    |   |
| 10-Year U.S. Treasury Note | June 2022  | (283)                                  | (36,065)           | (250)   |
| Long U.S. Treasury Bond    | June 2022  | (35)                                   | (5,484)            | (68)  |
|                            |            |  |                    | (318)   |

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts) | Amount            |
|---|-------------------|
| <b>Assets</b>                                 |                   |
| Investments in Securities, at Value           |                   |
| Unaffiliated Issuers (Cost \$50,388,345)      | 48,156,432        |
| Affiliated Issuers (Cost \$53,583)            | 53,587            |
| Total Investments in Securities               | 48,210,019        |
| Investment in Vanguard                        | 1,597             |
| Receivables for Investment Securities Sold    | 1,366,269         |
| Receivables for Accrued Income                | 424,781           |
| Receivables for Capital Shares Issued         | 1,621             |
| <b>Total Assets</b>                           | <b>50,004,287</b> |
| <b>Liabilities</b>                            |                   |
| Due to Custodian                              | 5,488             |
| Payables for Investment Securities Purchased  | 1,413,430         |
| Payables for Capital Shares Redeemed          | 2,357             |
| Payables for Distributions                    | 711               |
| Payables to Vanguard                          | 701               |
| Variation Margin Payable—Futures Contracts    | 1,330             |
| <b>Total Liabilities</b>                      | <b>1,424,017</b>  |
| <b>Net Assets</b>                             | <b>48,580,270</b> |

At February 28, 2022, net assets consisted of:

|                                     |                   |
|-------------------------------------|-------------------|
| Paid-in Capital                     | 50,665,349        |
| Total Distributable Earnings (Loss) | (2,085,079)       |
| <b>Net Assets</b>                   | <b>48,580,270</b> |

## ETF Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 526,887,781 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 46,818,529     |
| <b>Net Asset Value Per Share—ETF Shares</b>  | <b>\$88.86</b> |

## Admiral Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 58,654,009 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,404,363      |
| <b>Net Asset Value Per Share—Admiral Shares</b>   | <b>\$23.94</b> |

## Institutional Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 12,080,048 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 357,378        |
| <b>Net Asset Value Per Share—Institutional Shares</b>   | <b>\$29.58</b> |

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

# Statement of Operations

Six Months Ended  
February 28, 2022

(\$'000)

|  |                    |
|--|--------------------|
| <b>Investment Income</b>   |                    |
| <b>Income</b>  |                    |
| Interest <sup>1</sup>  | 544,712            |
| Total Income   | 544,712            |
| <b>Expenses</b>  |                    |
| The Vanguard Group—Note B  |                    |
| Investment Advisory Services   | 461                |
| Management and Administrative—ETF Shares                               | 7,313              |
| Management and Administrative—Admiral Shares                           | 451                |
| Management and Administrative—Institutional Shares                     | 87                 |
| Marketing and Distribution—ETF Shares                                  | 868                |
| Marketing and Distribution—Admiral Shares                              | 47                 |
| Marketing and Distribution—Institutional Shares                        | 10                 |
| Custodian Fees   | 68                 |
| Shareholders' Reports—ETF Shares                                       | 501                |
| Shareholders' Reports—Admiral Shares                                   | 10                 |
| Shareholders' Reports—Institutional Shares                             | —                  |
| Trustees' Fees and Expenses  | 12                 |
| Other Expenses   | 10                 |
| Total Expenses   | 9,838              |
| <b>Net Investment Income</b>   | <b>534,874</b>     |
| <b>Realized Net Gain (Loss)</b>  |                    |
| Investment Securities Sold <sup>1,2</sup>                              | 100,758            |
| Futures Contracts  | (3,501)            |
| <b>Realized Net Gain (Loss)</b>  | <b>97,257</b>      |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                    |
| Investment Securities <sup>1</sup>                                     | (3,291,962)        |
| Futures Contracts  | (317)              |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>(3,292,279)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>(2,660,148)</b> |

1 Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$61,000, (\$22,000), \$9,000, and \$4,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$111,614,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 534,874                                  | 1,026,879                        |
| Realized Net Gain (Loss)  | 97,257                                   | 1,235,740                        |
| Change in Unrealized Appreciation (Depreciation)                | (3,292,279)                              | (1,298,229)                      |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (2,660,148)                              | 964,390                          |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (819,044)                                | (1,059,945)                      |
| Admiral Shares  | (25,967)                                 | (38,281)                         |
| Institutional Shares  | (6,894)                                  | (10,049)                         |
| Total Distributions   | (851,905)                                | (1,108,275)                      |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | 3,320,105                                | 8,062,666                        |
| Admiral Shares  | (73,596)                                 | 45,641                           |
| Institutional Shares  | (57,128)                                 | 88,292                           |
| Net Increase (Decrease) from Capital Share Transactions         | 3,189,381                                | 8,196,599                        |
| Total Increase (Decrease)                                       | (322,672)                                | 8,052,714                        |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 48,902,942                               | 40,850,228                       |
| End of Period   | 48,580,270                               | 48,902,942                       |

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

## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28, | Year Ended August 31, |                |                |                |                |
|---|-------------------------------------|-----------------------|----------------|----------------|----------------|----------------|
|   | 2022                                | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$95.57</b>                      | <b>\$95.98</b>        | <b>\$91.82</b> | <b>\$84.02</b> | <b>\$88.35</b> | <b>\$89.47</b> |
| <b>Investment Operations</b>                              |                                     |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | 1.026                               | 2.163                 | 2.761          | 3.132          | 2.935          | 2.869          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (6.103)                             | (.205)                | 4.205          | 7.768          | (4.362)        | (1.184)        |
| Total from Investment Operations                          | (5.077)                             | 1.958                 | 6.966          | 10.900         | (1.427)        | 1.685          |
| <b>Distributions</b>                                      |                                     |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (1.039)                             | (2.169)               | (2.806)        | (3.100)        | (2.903)        | (2.805)        |
| Distributions from Realized Capital Gains                 | (.594)                              | (.199)                | —              | —              | —              | —              |
| Total Distributions                                       | (1.633)                             | (2.368)               | (2.806)        | (3.100)        | (2.903)        | (2.805)        |
| <b>Net Asset Value, End of Period</b>                     | <b>\$88.86</b>                      | <b>\$95.57</b>        | <b>\$95.98</b> | <b>\$91.82</b> | <b>\$84.02</b> | <b>\$88.35</b> |
| <b>Total Return</b>                                       | <b>-5.38%</b>                       | <b>2.08%</b>          | <b>7.78%</b>   | <b>13.33%</b>  | <b>-1.62%</b>  | <b>1.98%</b>   |
| <b>Ratios/Supplemental Data</b>                           |                                     |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$46,819                            | \$46,873              | \$38,944       | \$24,080       | \$19,302       | \$16,699       |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.04%                               | 0.04%                 | 0.05%          | 0.05%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 2.23%                               | 2.27%                 | 2.99%          | 3.65%          | 3.44%          | 3.30%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 26%                                 | 53%                   | 72%            | 59%            | 65%            | 65%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

# Financial Highlights

## Admiral Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$25.75</b>                              | <b>\$25.86</b>        | <b>\$24.71</b> | <b>\$22.61</b> | <b>\$23.78</b> | <b>\$24.08</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .273  | .578                  | .747           | .839           | .792           | .774           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (1.651)                                     | (.062)                | 1.138          | 2.097          | (1.175)        | (.318)         |
| Total from Investment Operations                          | (1.378)                                     | .516                  | 1.885          | 2.936          | (.383)         | .456           |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.272)                                      | (.572)                | (.735)         | (.836)         | (.787)         | (.756)         |
| Distributions from Realized Capital Gains                 | (.160)                                      | (.054)                | —              | —              | —              | —              |
| Total Distributions                                       | (.432)                                      | (.626)                | (.735)         | (.836)         | (.787)         | (.756)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$23.94</b>                              | <b>\$25.75</b>        | <b>\$25.86</b> | <b>\$24.71</b> | <b>\$22.61</b> | <b>\$23.78</b> |
| <b>Total Return<sup>2</sup></b>                           | <b>-5.41%</b>                               | <b>2.03%</b>          | <b>7.79%</b>   | <b>13.30%</b>  | <b>-1.61%</b>  | <b>1.99%</b>   |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$1,404                                     | \$1,587               | \$1,549        | \$1,381        | \$1,076        | \$1,014        |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.07%                                       | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 2.20%                                       | 2.25%                 | 3.01%          | 3.63%          | 3.44%          | 3.30%          |
| Portfolio Turnover Rate <sup>3</sup>                      | 26%   | 53%                   | 72%            | 59%            | 65%            | 65%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

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

# Financial Highlights

## Institutional Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$31.82</b>                              | <b>\$31.95</b>        | <b>\$30.53</b> | <b>\$27.94</b> | <b>\$29.38</b> | <b>\$29.75</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .340  | .720                  | .940           | 1.044          | .983           | .962           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (2.043)                                     | (.070)                | 1.394          | 2.584          | (1.446)        | (.392)         |
| Total from Investment Operations                          | (1.703)                                     | .650                  | 2.334          | 3.628          | (.463)         | .570           |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.339)                                      | (.714)                | (.914)         | (1.038)        | (.977)         | (.940)         |
| Distributions from Realized Capital Gains                 | (.198)                                      | (.066)                | —              | —              | —              | —              |
| Total Distributions                                       | (.537)                                      | (.780)                | (.914)         | (1.038)        | (.977)         | (.940)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$29.58</b>                              | <b>\$31.82</b>        | <b>\$31.95</b> | <b>\$30.53</b> | <b>\$27.94</b> | <b>\$29.38</b> |
| <b>Total Return<sup>2</sup></b>                           | <b>-5.41%</b>                               | <b>2.07%</b>          | <b>7.81%</b>   | <b>13.30%</b>  | <b>-1.57%</b>  | <b>2.01%</b>   |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$357                                       | \$443                 | \$357          | \$406          | \$492          | \$572          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.05%                                       | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 2.22%                                       | 2.27%                 | 3.07%          | 3.65%          | 3.46%          | 3.32%          |
| Portfolio Turnover Rate <sup>3</sup>                      | 26%   | 53%                   | 72%            | 59%            | 65%            | 65%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

## Notes to Financial Statements

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

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

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

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

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

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

During the six months ended February 28, 2022, the fund's average investments in long and short futures contracts represented 0% and less than 1% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.



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

4. **Distributions:** Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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

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

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in

Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$1,597,000, representing less than 0.01% of the fund's net assets and 0.64% 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 February 28, 2022, 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  | —                  | 520,947            | —                  | 520,947           |
| Corporate Bonds                         | —                  | 47,635,485         | —                  | 47,635,485        |
| Temporary Cash Investments              | 53,587             | —                  | —                  | 53,587            |
| <b>Total</b>                            | <b>53,587</b>      | <b>48,156,432</b>  | <b>—</b>           | <b>48,210,019</b> |
| <b>Derivative Financial Instruments</b> |                    |                    |                    |                   |
| <b>Liabilities</b>                      |                    |                    |                    |                   |
| Futures Contracts <sup>1</sup>          | 318                | —                  | —                  | 318               |

<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. As of February 28, 2022, 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                                   | 50,446,947        |
| Gross Unrealized Appreciation              | 181,436           |
| Gross Unrealized Depreciation              | (2,418,682)       |
| Net Unrealized Appreciation (Depreciation) | (2,237,246)       |

E. During the six months ended February 28, 2022, the fund purchased \$12,675,211,000 of investment securities and sold \$9,574,411,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$6,198,036,000 and \$6,176,283,000, respectively. Purchases and sales include \$6,488,053,000 and \$3,382,344,000, 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 six months ended February 28, 2022, such purchases were \$563,308,000 and sales were \$4,886,762,000, resulting in net realized loss of \$10,248,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                      |                                       |                 |                               |                 |
| Issued <sup>1</sup>                    | 6,753,907                             | 73,453          | 20,684,453                    | 217,097         |
| Issued in Lieu of Cash Distributions   | —                                     | —               | —                             | —               |
| Redeemed                               | (3,433,802)                           | (37,000)        | (12,621,787)                  | (132,400)       |
| Net Increase (Decrease)—ETF Shares     | 3,320,105                             | 36,453          | 8,062,666                     | 84,697          |
| <b>Admiral Shares</b>                  |                                       |                 |                               |                 |
| Issued <sup>1</sup>                    | 123,579                               | 4,940           | 392,434                       | 15,237          |
| Issued in Lieu of Cash Distributions   | 20,771                                | 833             | 30,298                        | 1,179           |
| Redeemed                               | (217,946)                             | (8,760)         | (377,091)                     | (14,690)        |
| Net Increase (Decrease)—Admiral Shares | (73,596)                              | (2,987)         | 45,641                        | 1,726           |

Intermediate-Term Corporate Bond Index Fund

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued <sup>1</sup>                          | 20,442                                | 653             | 141,963                       | 4,463           |
| Issued in Lieu of Cash Distributions         | 4,610                                 | 149             | 6,380                         | 201             |
| Redeemed                                     | (82,180)                              | (2,644)         | (60,051)                      | (1,906)         |
| Net Increase (Decrease)—Institutional Shares | (57,128)                              | (1,842)         | 88,292                        | 2,758           |

<sup>1</sup> Includes purchase fees for fiscal 2022 and 2021 of \$382,000 and \$1,285,000, respectively (fund totals).

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.

# Long-Term Corporate Bond Index Fund

## Fund Allocation

As of February 28, 2022

|  |       |
|--|-------|
| Corporate Bonds – Communications         | 13.2% |
| Corporate Bonds – Consumer Discretionary | 5.7   |
| Corporate Bonds – Consumer Staples       | 7.5   |
| Corporate Bonds – Energy                 | 8.9   |
| Corporate Bonds – Financials             | 15.0  |
| Corporate Bonds – Health Care            | 14.7  |
| Corporate Bonds – Industrials            | 8.5   |
| Corporate Bonds – Materials              | 3.9   |
| Corporate Bonds – Real Estate            | 1.6   |
| Corporate Bonds – Technology             | 8.6   |
| Corporate Bonds – Utilities              | 11.9  |
| U.S. Government and Agency Obligations   | 0.5   |

The table reflects the fund's investments, except for short-term investments and derivatives.

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 (unaudited)

## Schedule of Investments

As of February 28, 2022

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

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <b>U.S. Government and Agency Obligations (0.5%)</b>                |        |               |                     |                       |
| <b>U.S. Government Securities (0.5%)</b>                            |        |               |                     |                       |
| United States Treasury Note/Bond                                    | 1.875% | 2/15/32       | 21,225              | 21,308                |
| United States Treasury Note/Bond                                    | 2.000% | 11/15/41      | 110                 | 106                   |
| United States Treasury Note/Bond                                    | 1.875% | 11/15/51      | 7,955               | 7,424                 |
| <b>Total U.S. Government and Agency Obligations (Cost \$28,801)</b> |        |               |                     | <b>28,838</b>         |
| <b>Corporate Bonds (98.4%)</b>                                      |        |               |                     |                       |
| <b>Communications (13.0%)</b>                                       |        |               |                     |                       |
| Activision Blizzard Inc.  | 4.500% | 6/15/47       | 2,188               | 2,535                 |
| Activision Blizzard Inc.  | 2.500% | 9/15/50       | 1,984               | 1,666                 |
| Alphabet Inc.   | 1.900% | 8/15/40       | 1,298               | 1,091                 |
| Alphabet Inc.   | 2.050% | 8/15/50       | 5,321               | 4,293                 |
| Alphabet Inc.   | 2.250% | 8/15/60       | 3,713               | 2,973                 |
| America Movil SAB de CV   | 6.375% | 3/1/35        | 823                 | 1,066                 |
| America Movil SAB de CV   | 6.125% | 11/15/37      | 964                 | 1,223                 |
| America Movil SAB de CV   | 6.125% | 3/30/40       | 4,955               | 6,332                 |
| America Movil SAB de CV   | 4.375% | 7/16/42       | 2,745               | 2,959                 |
| America Movil SAB de CV   | 4.375% | 4/22/49       | 2,985               | 3,286                 |
| AT&T Inc.   | 2.550% | 12/1/33       | 9,147               | 8,485                 |
| AT&T Inc.   | 6.150% | 9/15/34       | 628                 | 776                   |
| AT&T Inc.   | 4.500% | 5/15/35       | 6,204               | 6,815                 |
| AT&T Inc.   | 5.250% | 3/1/37        | 2,700               | 3,174                 |
| AT&T Inc.   | 4.900% | 8/15/37       | 2,128               | 2,404                 |
| AT&T Inc.   | 4.850% | 3/1/39        | 3,423               | 3,814                 |
| AT&T Inc.   | 6.000% | 8/15/40       | 617                 | 773                   |
| AT&T Inc.   | 5.350% | 9/1/40        | 2,163               | 2,573                 |
| AT&T Inc.   | 6.375% | 3/1/41        | 1,333               | 1,750                 |
| AT&T Inc.   | 6.250% | 3/29/41       | 467                 | 607                   |
| AT&T Inc.   | 3.500% | 6/1/41        | 2,443               | 2,322                 |
| AT&T Inc.   | 5.550% | 8/15/41       | 1,821               | 2,205                 |
| AT&T Inc.   | 5.150% | 3/15/42       | 2,891               | 3,343                 |
| AT&T Inc.   | 4.900% | 6/15/42       | 2,748               | 3,091                 |
| AT&T Inc.   | 4.300% | 12/15/42      | 2,531               | 2,629                 |
| AT&T Inc.   | 3.100% | 2/1/43        | 1,935               | 1,731                 |
| AT&T Inc.   | 4.650% | 6/1/44        | 1,566               | 1,691                 |
| AT&T Inc.   | 4.350% | 6/15/45       | 2,653               | 2,744                 |
| AT&T Inc.   | 4.850% | 7/15/45       | 1,554               | 1,729                 |
| AT&T Inc.   | 4.750% | 5/15/46       | 3,848               | 4,272                 |
| <sup>1</sup> AT&T Inc.  | 5.150% | 11/15/46      | 1,696               | 1,990                 |
| AT&T Inc.   | 5.650% | 2/15/47       | 1,630               | 2,033                 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| AT&T Inc.  | 5.450% | 3/1/47        | 1,384               | 1,682                 |
| AT&T Inc.  | 4.500% | 3/9/48        | 5,075               | 5,448                 |
| AT&T Inc.  | 4.550% | 3/9/49        | 3,714               | 4,025                 |
| AT&T Inc.  | 5.150% | 2/15/50       | 2,924               | 3,442                 |
| AT&T Inc.  | 3.650% | 6/1/51        | 4,385               | 4,143                 |
| AT&T Inc.  | 3.300% | 2/1/52        | 3,187               | 2,828                 |
| AT&T Inc.  | 3.500% | 9/15/53       | 16,246              | 14,887                |
| AT&T Inc.  | 3.550% | 9/15/55       | 18,910              | 17,150                |
| AT&T Inc.  | 3.800% | 12/1/57       | 15,269              | 14,368                |
| AT&T Inc.  | 3.650% | 9/15/59       | 16,390              | 14,877                |
| AT&T Inc.  | 3.850% | 6/1/60        | 2,760               | 2,583                 |
| AT&T Inc.  | 3.500% | 2/1/61        | 705                 | 623                   |
| Bell Telephone Co. of Canada or Bell Canada              | 4.464% | 4/1/48        | 2,211               | 2,435                 |
| Bell Telephone Co. of Canada or Bell Canada              | 4.300% | 7/29/49       | 1,867               | 2,004                 |
| <sup>1</sup> Bell Telephone Co. of Canada or Bell Canada | 3.650% | 3/17/51       | 928                 | 904                   |
| <sup>1</sup> Bell Telephone Co. of Canada or Bell Canada | 3.200% | 2/15/52       | 1,620               | 1,449                 |
| Charter Communications Operating LLC                     | 6.384% | 10/23/35      | 4,862               | 5,818                 |
| Charter Communications Operating LLC                     | 5.375% | 4/1/38        | 2,130               | 2,253                 |
| Charter Communications Operating LLC                     | 3.500% | 6/1/41        | 1,657               | 1,429                 |
| Charter Communications Operating LLC                     | 3.500% | 3/1/42        | 3,361               | 2,878                 |
| Charter Communications Operating LLC                     | 6.484% | 10/23/45      | 7,076               | 8,415                 |
| Charter Communications Operating LLC                     | 5.375% | 5/1/47        | 6,030               | 6,341                 |
| Charter Communications Operating LLC                     | 5.750% | 4/1/48        | 3,241               | 3,574                 |
| Charter Communications Operating LLC                     | 5.125% | 7/1/49        | 4,179               | 4,240                 |
| Charter Communications Operating LLC                     | 4.800% | 3/1/50        | 6,715               | 6,546                 |
| Charter Communications Operating LLC                     | 3.700% | 4/1/51        | 4,971               | 4,177                 |
| Charter Communications Operating LLC                     | 3.900% | 6/1/52        | 4,535               | 3,946                 |
| Charter Communications Operating LLC                     | 6.834% | 10/23/55      | 1,903               | 2,355                 |
| Charter Communications Operating LLC                     | 3.850% | 4/1/61        | 4,285               | 3,536                 |
| Charter Communications Operating LLC                     | 4.400% | 12/1/61       | 3,950               | 3,532                 |
| Charter Communications Operating LLC                     | 3.950% | 6/30/62       | 2,075               | 1,734                 |
| Comcast Corp.  | 4.250% | 1/15/33       | 3,466               | 3,823                 |
| Comcast Corp.  | 7.050% | 3/15/33       | 1,179               | 1,587                 |
| Comcast Corp.  | 4.200% | 8/15/34       | 2,320               | 2,542                 |
| Comcast Corp.  | 5.650% | 6/15/35       | 1,325               | 1,646                 |
| Comcast Corp.  | 4.400% | 8/15/35       | 873                 | 974                   |
| Comcast Corp.  | 6.500% | 11/15/35      | 608                 | 815                   |
| Comcast Corp.  | 3.200% | 7/15/36       | 1,721               | 1,691                 |
| Comcast Corp.  | 6.450% | 3/15/37       | 1,339               | 1,794                 |
| Comcast Corp.  | 6.950% | 8/15/37       | 400                 | 564                   |
| Comcast Corp.  | 3.900% | 3/1/38        | 3,356               | 3,525                 |
| Comcast Corp.  | 4.600% | 10/15/38      | 4,912               | 5,516                 |
| Comcast Corp.  | 6.550% | 7/1/39        | 280                 | 389                   |
| Comcast Corp.  | 3.250% | 11/1/39       | 2,183               | 2,103                 |
| Comcast Corp.  | 3.750% | 4/1/40        | 2,265               | 2,331                 |
| Comcast Corp.  | 4.650% | 7/15/42       | 1,254               | 1,419                 |
| Comcast Corp.  | 4.600% | 8/15/45       | 1,966               | 2,191                 |
| Comcast Corp.  | 3.400% | 7/15/46       | 2,504               | 2,401                 |
| Comcast Corp.  | 4.000% | 8/15/47       | 3,807               | 3,963                 |
| Comcast Corp.  | 3.969% | 11/1/47       | 5,923               | 6,121                 |
| Comcast Corp.  | 4.000% | 3/1/48        | 3,034               | 3,150                 |
| Comcast Corp.  | 4.700% | 10/15/48      | 2,601               | 2,994                 |
| Comcast Corp.  | 3.999% | 11/1/49       | 4,223               | 4,382                 |
| Comcast Corp.  | 3.450% | 2/1/50        | 4,048               | 3,868                 |
| Comcast Corp.  | 2.800% | 1/15/51       | 2,301               | 1,973                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| 2 Comcast Corp.                           | 2.887% | 11/1/51       | 11,015              | 9,551                 |
| Comcast Corp.                             | 2.450% | 8/15/52       | 2,950               | 2,380                 |
| Comcast Corp.                             | 4.049% | 11/1/52       | 2,800               | 2,961                 |
| 2 Comcast Corp.                           | 2.937% | 11/1/56       | 14,885              | 12,619                |
| Comcast Corp.                             | 4.950% | 10/15/58      | 2,681               | 3,255                 |
| Comcast Corp.                             | 2.650% | 8/15/62       | 2,285               | 1,810                 |
| 2 Comcast Corp.                           | 2.987% | 11/1/63       | 8,023               | 6,687                 |
| Deutsche Telekom International Finance BV | 9.250% | 6/1/32        | 1,267               | 1,905                 |
| Discovery Communications LLC              | 5.000% | 9/20/37       | 1,137               | 1,235                 |
| Discovery Communications LLC              | 6.350% | 6/1/40        | 743                 | 907                   |
| Discovery Communications LLC              | 4.875% | 4/1/43        | 1,413               | 1,475                 |
| Discovery Communications LLC              | 5.200% | 9/20/47       | 2,897               | 3,145                 |
| Discovery Communications LLC              | 5.300% | 5/15/49       | 2,110               | 2,334                 |
| Discovery Communications LLC              | 4.650% | 5/15/50       | 1,784               | 1,824                 |
| Discovery Communications LLC              | 4.000% | 9/15/55       | 4,800               | 4,364                 |
| Electronic Arts Inc.                      | 2.950% | 2/15/51       | 970                 | 835                   |
| Fox Corp.                                 | 5.476% | 1/25/39       | 2,958               | 3,454                 |
| Fox Corp.                                 | 5.576% | 1/25/49       | 3,182               | 3,830                 |
| Grupo Televisa SAB                        | 6.625% | 1/15/40       | 1,561               | 1,965                 |
| Grupo Televisa SAB                        | 5.000% | 5/13/45       | 2,297               | 2,496                 |
| Grupo Televisa SAB                        | 6.125% | 1/31/46       | 1,550               | 1,946                 |
| Grupo Televisa SAB                        | 5.250% | 5/24/49       | 1,935               | 2,219                 |
| Interpublic Group of Cos. Inc.            | 3.375% | 3/1/41        | 880                 | 824                   |
| Interpublic Group of Cos. Inc.            | 5.400% | 10/1/48       | 1,296               | 1,616                 |
| NBCUniversal Media LLC                    | 5.950% | 4/1/41        | 50                  | 66                    |
| NBCUniversal Media LLC                    | 4.450% | 1/15/43       | 3,046               | 3,323                 |
| Orange SA                                 | 5.375% | 1/13/42       | 1,051               | 1,271                 |
| Orange SA                                 | 5.500% | 2/6/44        | 1,252               | 1,573                 |
| Paramount Global                          | 4.200% | 5/19/32       | 2,325               | 2,424                 |
| Paramount Global                          | 5.500% | 5/15/33       | 970                 | 1,130                 |
| Paramount Global                          | 6.875% | 4/30/36       | 2,583               | 3,298                 |
| Paramount Global                          | 5.900% | 10/15/40      | 1,337               | 1,565                 |
| Paramount Global                          | 4.850% | 7/1/42        | 2,563               | 2,704                 |
| Paramount Global                          | 4.375% | 3/15/43       | 568                 | 568                   |
| Paramount Global                          | 5.850% | 9/1/43        | 3,036               | 3,627                 |
| Paramount Global                          | 5.250% | 4/1/44        | 467                 | 513                   |
| Paramount Global                          | 4.900% | 8/15/44       | 1,120               | 1,190                 |
| Paramount Global                          | 4.600% | 1/15/45       | 701                 | 714                   |
| Paramount Global                          | 4.950% | 5/19/50       | 2,245               | 2,456                 |
| Rogers Communications Inc.                | 7.500% | 8/15/38       | 1,213               | 1,719                 |
| Rogers Communications Inc.                | 4.500% | 3/15/43       | 904                 | 942                   |
| Rogers Communications Inc.                | 5.450% | 10/1/43       | 1,088               | 1,250                 |
| Rogers Communications Inc.                | 5.000% | 3/15/44       | 1,164               | 1,257                 |
| Rogers Communications Inc.                | 4.300% | 2/15/48       | 1,245               | 1,235                 |
| Rogers Communications Inc.                | 4.350% | 5/1/49        | 3,110               | 3,103                 |
| Rogers Communications Inc.                | 3.700% | 11/15/49      | 2,594               | 2,343                 |
| Telefonica Emisiones SA                   | 7.045% | 6/20/36       | 4,069               | 5,279                 |
| Telefonica Emisiones SA                   | 4.665% | 3/6/38        | 2,405               | 2,495                 |
| Telefonica Emisiones SA                   | 5.213% | 3/8/47        | 5,483               | 5,958                 |
| Telefonica Emisiones SA                   | 4.895% | 3/6/48        | 1,142               | 1,192                 |
| Telefonica Emisiones SA                   | 5.520% | 3/1/49        | 2,955               | 3,333                 |
| TELUS Corp.                               | 3.400% | 5/13/32       | 1,800               | 1,820                 |
| TELUS Corp.                               | 4.600% | 11/16/48      | 1,487               | 1,666                 |
| TELUS Corp.                               | 4.300% | 6/15/49       | 1,107               | 1,214                 |
| Thomson Reuters Corp.                     | 5.500% | 8/15/35       | 1,225               | 1,480                 |



Long-Term Corporate Bond Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| Thomson Reuters Corp.            | 5.850% | 4/15/40       | 392                 | 508                   |
| Thomson Reuters Corp.            | 5.650% | 11/23/43      | 1,185               | 1,518                 |
| Time Warner Cable LLC            | 6.550% | 5/1/37        | 2,839               | 3,406                 |
| Time Warner Cable LLC            | 7.300% | 7/1/38        | 3,089               | 3,883                 |
| Time Warner Cable LLC            | 6.750% | 6/15/39       | 3,425               | 4,143                 |
| Time Warner Cable LLC            | 5.875% | 11/15/40      | 3,238               | 3,612                 |
| Time Warner Cable LLC            | 5.500% | 9/1/41        | 608                 | 647                   |
| Time Warner Cable LLC            | 4.500% | 9/15/42       | 3,170               | 2,998                 |
| Time Warner Entertainment Co. LP | 8.375% | 7/15/33       | 4,011               | 5,439                 |
| 2 T-Mobile USA Inc.              | 2.700% | 3/15/32       | 2,000               | 1,880                 |
| T-Mobile USA Inc.                | 4.375% | 4/15/40       | 4,882               | 5,079                 |
| T-Mobile USA Inc.                | 3.000% | 2/15/41       | 3,170               | 2,763                 |
| T-Mobile USA Inc.                | 4.500% | 4/15/50       | 6,195               | 6,462                 |
| T-Mobile USA Inc.                | 3.300% | 2/15/51       | 6,808               | 5,932                 |
| 2 T-Mobile USA Inc.              | 3.400% | 10/15/52      | 5,900               | 5,216                 |
| T-Mobile USA Inc.                | 3.600% | 11/15/60      | 2,325               | 2,039                 |
| 2 T-Mobile USA Inc.              | 3.600% | 11/15/60      | 2,720               | 2,389                 |
| 1 TWDC Enterprises 18 Corp.      | 7.000% | 3/1/32        | 1,598               | 2,140                 |
| TWDC Enterprises 18 Corp.        | 4.375% | 8/16/41       | 1,018               | 1,123                 |
| 1 TWDC Enterprises 18 Corp.      | 4.125% | 12/1/41       | 681                 | 728                   |
| 1 TWDC Enterprises 18 Corp.      | 3.700% | 12/1/42       | 1,980               | 2,017                 |
| 1 TWDC Enterprises 18 Corp.      | 4.125% | 6/1/44        | 1,094               | 1,178                 |
| 1 TWDC Enterprises 18 Corp.      | 3.000% | 7/30/46       | 894                 | 819                   |
| 2 Verizon Communications Inc.    | 2.355% | 3/15/32       | 10,000              | 9,342                 |
| Verizon Communications Inc.      | 4.500% | 8/10/33       | 7,770               | 8,639                 |
| Verizon Communications Inc.      | 6.400% | 9/15/33       | 405                 | 524                   |
| Verizon Communications Inc.      | 4.400% | 11/1/34       | 5,528               | 6,077                 |
| Verizon Communications Inc.      | 5.850% | 9/15/35       | 200                 | 252                   |
| Verizon Communications Inc.      | 4.272% | 1/15/36       | 5,755               | 6,308                 |
| Verizon Communications Inc.      | 5.250% | 3/16/37       | 3,745               | 4,508                 |
| Verizon Communications Inc.      | 4.812% | 3/15/39       | 3,915               | 4,562                 |
| Verizon Communications Inc.      | 2.650% | 11/20/40      | 5,996               | 5,208                 |
| Verizon Communications Inc.      | 3.400% | 3/22/41       | 12,605              | 12,137                |
| Verizon Communications Inc.      | 2.850% | 9/3/41        | 2,055               | 1,839                 |
| Verizon Communications Inc.      | 4.750% | 11/1/41       | 150                 | 169                   |
| Verizon Communications Inc.      | 3.850% | 11/1/42       | 635                 | 642                   |
| Verizon Communications Inc.      | 6.550% | 9/15/43       | 185                 | 263                   |
| Verizon Communications Inc.      | 4.125% | 8/15/46       | 2,403               | 2,527                 |
| Verizon Communications Inc.      | 4.862% | 8/21/46       | 8,353               | 10,029                |
| Verizon Communications Inc.      | 5.500% | 3/16/47       | 853                 | 1,090                 |
| Verizon Communications Inc.      | 4.522% | 9/15/48       | 4,794               | 5,440                 |
| Verizon Communications Inc.      | 4.000% | 3/22/50       | 1,459               | 1,503                 |
| Verizon Communications Inc.      | 2.875% | 11/20/50      | 4,990               | 4,269                 |
| Verizon Communications Inc.      | 3.550% | 3/22/51       | 13,105              | 12,682                |
| Verizon Communications Inc.      | 5.012% | 8/21/54       | 420                 | 510                   |
| Verizon Communications Inc.      | 4.672% | 3/15/55       | 360                 | 418                   |
| Verizon Communications Inc.      | 2.987% | 10/30/56      | 10,641              | 9,072                 |
| Verizon Communications Inc.      | 3.000% | 11/20/60      | 4,849               | 4,028                 |
| Verizon Communications Inc.      | 3.700% | 3/22/61       | 8,410               | 8,024                 |
| Vodafone Group plc               | 6.250% | 11/30/32      | 821                 | 1,017                 |
| Vodafone Group plc               | 6.150% | 2/27/37       | 3,168               | 3,937                 |
| Vodafone Group plc               | 5.000% | 5/30/38       | 2,354               | 2,670                 |
| Vodafone Group plc               | 4.375% | 2/19/43       | 2,582               | 2,669                 |
| Vodafone Group plc               | 5.250% | 5/30/48       | 6,459               | 7,504                 |
| Vodafone Group plc               | 4.875% | 6/19/49       | 3,270               | 3,638                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Vodafone Group plc  | 4.250% | 9/17/50       | 3,524               | 3,610                 |
| Vodafone Group plc  | 5.125% | 6/19/59       | 2,020               | 2,313                 |
| Walt Disney Co.   | 6.550% | 3/15/33       | 1,908               | 2,501                 |
| Walt Disney Co.   | 6.200% | 12/15/34      | 3,248               | 4,192                 |
| Walt Disney Co.   | 6.400% | 12/15/35      | 2,237               | 2,984                 |
| Walt Disney Co.   | 6.150% | 3/1/37        | 1,067               | 1,391                 |
| Walt Disney Co.   | 6.650% | 11/15/37      | 2,957               | 4,011                 |
| Walt Disney Co.   | 4.625% | 3/23/40       | 572                 | 652                   |
| Walt Disney Co.   | 3.500% | 5/13/40       | 2,775               | 2,768                 |
| Walt Disney Co.   | 6.150% | 2/15/41       | 610                 | 817                   |
| Walt Disney Co.   | 5.400% | 10/1/43       | 1,456               | 1,817                 |
| Walt Disney Co.   | 4.750% | 9/15/44       | 2,789               | 3,207                 |
| Walt Disney Co.   | 4.950% | 10/15/45      | 1,205               | 1,433                 |
| Walt Disney Co.   | 7.750% | 12/1/45       | 325                 | 522                   |
| Walt Disney Co.   | 4.750% | 11/15/46      | 1,046               | 1,232                 |
| Walt Disney Co.   | 2.750% | 9/1/49        | 3,394               | 2,964                 |
| Walt Disney Co.   | 4.700% | 3/23/50       | 4,150               | 4,930                 |
| Walt Disney Co.   | 3.600% | 1/13/51       | 3,745               | 3,791                 |
| Walt Disney Co.   | 3.800% | 5/13/60       | 3,623               | 3,749                 |
|   |        |               |                     | <b>698,404</b>        |
| <b>Consumer Discretionary (5.6%)</b>  |        |               |                     |                       |
| Alibaba Group Holding Ltd.  | 4.500% | 11/28/34      | 1,371               | 1,439                 |
| Alibaba Group Holding Ltd.  | 4.000% | 12/6/37       | 2,937               | 2,871                 |
| Alibaba Group Holding Ltd.  | 2.700% | 2/9/41        | 624                 | 502                   |
| Alibaba Group Holding Ltd.  | 4.200% | 12/6/47       | 3,555               | 3,460                 |
| Alibaba Group Holding Ltd.  | 3.150% | 2/9/51        | 3,225               | 2,617                 |
| Alibaba Group Holding Ltd.  | 4.400% | 12/6/57       | 2,645               | 2,601                 |
| Alibaba Group Holding Ltd.  | 3.250% | 2/9/61        | 2,080               | 1,621                 |
| Amazon.com Inc.   | 4.800% | 12/5/34       | 1,046               | 1,259                 |
| Amazon.com Inc.   | 3.875% | 8/22/37       | 7,144               | 7,845                 |
| Amazon.com Inc.   | 2.875% | 5/12/41       | 1,868               | 1,778                 |
| Amazon.com Inc.   | 4.950% | 12/5/44       | 3,606               | 4,483                 |
| Amazon.com Inc.   | 4.050% | 8/22/47       | 9,844               | 11,067                |
| Amazon.com Inc.   | 2.500% | 6/3/50        | 5,697               | 4,924                 |
| Amazon.com Inc.   | 3.100% | 5/12/51       | 4,948               | 4,781                 |
| Amazon.com Inc.   | 4.250% | 8/22/57       | 4,425               | 5,119                 |
| Amazon.com Inc.   | 2.700% | 6/3/60        | 4,141               | 3,540                 |
| Amazon.com Inc.   | 3.250% | 5/12/61       | 3,545               | 3,377                 |
| <sup>1</sup> American University  | 3.672% | 4/1/49        | 1,161               | 1,239                 |
| Aptiv plc   | 3.250% | 3/1/32        | 850                 | 853                   |
| Aptiv plc   | 4.400% | 10/1/46       | 390                 | 402                   |
| Aptiv plc   | 5.400% | 3/15/49       | 877                 | 1,027                 |
| Aptiv plc   | 3.100% | 12/1/51       | 3,005               | 2,538                 |
| Aptiv plc   | 4.150% | 5/1/52        | 2,200               | 2,205                 |
| AutoNation Inc.   | 3.850% | 3/1/32        | 1,500               | 1,516                 |
| BorgWarner Inc.   | 4.375% | 3/15/45       | 513                 | 533                   |
| <sup>1</sup> Brown University in Providence in the State of Rhode Island & Providence Plant | 2.924% | 9/1/50        | 1,015               | 993                   |
| <sup>1</sup> California Endowment   | 2.498% | 4/1/51        | 865                 | 772                   |
| California Institute of Technology  | 4.321% | 8/1/45        | 820                 | 975                   |
| California Institute of Technology  | 4.700% | 11/1/11       | 803                 | 1,021                 |
| California Institute of Technology  | 3.650% | 9/1/19        | 1,140               | 1,083                 |
| Claremont Mckenna College   | 3.775% | 1/1/22        | 900                 | 835                   |
| Cleveland Clinic Foundation   | 4.858% | 1/1/14        | 1,049               | 1,371                 |
| Darden Restaurants Inc.   | 4.550% | 2/15/48       | 665                 | 678                   |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Dick's Sporting Goods Inc.                | 4.100% | 1/15/52       | 1,600               | 1,396                 |
| <sup>1</sup> Duke University              | 2.682% | 10/1/44       | 1,240               | 1,144                 |
| <sup>1</sup> Duke University              | 2.832% | 10/1/55       | 1,620               | 1,491                 |
| eBay Inc.                                 | 4.000% | 7/15/42       | 1,567               | 1,579                 |
| eBay Inc.                                 | 3.650% | 5/10/51       | 2,315               | 2,193                 |
| <sup>1</sup> Emory University             | 2.969% | 9/1/50        | 1,237               | 1,173                 |
| <sup>1</sup> Ford Foundation              | 2.415% | 6/1/50        | 250                 | 218                   |
| <sup>1</sup> Ford Foundation              | 2.815% | 6/1/70        | 1,904               | 1,731                 |
| General Motors Co.                        | 5.000% | 4/1/35        | 890                 | 963                   |
| General Motors Co.                        | 6.600% | 4/1/36        | 2,789               | 3,450                 |
| General Motors Co.                        | 5.150% | 4/1/38        | 2,813               | 3,053                 |
| General Motors Co.                        | 6.250% | 10/2/43       | 4,693               | 5,691                 |
| General Motors Co.                        | 5.200% | 4/1/45        | 415                 | 448                   |
| General Motors Co.                        | 6.750% | 4/1/46        | 1,396               | 1,784                 |
| General Motors Co.                        | 5.400% | 4/1/48        | 2,391               | 2,650                 |
| General Motors Co.                        | 5.950% | 4/1/49        | 2,407               | 2,877                 |
| <sup>1</sup> George Washington University | 4.300% | 9/15/44       | 1,195               | 1,377                 |
| George Washington University              | 4.868% | 9/15/45       | 1,112               | 1,367                 |
| <sup>1</sup> George Washington University | 4.126% | 9/15/48       | 400                 | 449                   |
| <sup>1</sup> Georgetown University        | 4.315% | 4/1/49        | 587                 | 651                   |
| <sup>1</sup> Georgetown University        | 2.943% | 4/1/50        | 730                 | 659                   |
| <sup>1</sup> Georgetown University        | 5.215% | 10/1/18       | 811                 | 1,046                 |
| Harley-Davidson Inc.                      | 4.625% | 7/28/45       | 606                 | 594                   |
| Hasbro Inc.                               | 6.350% | 3/15/40       | 503                 | 641                   |
| Hasbro Inc.                               | 5.100% | 5/15/44       | 1,311               | 1,486                 |
| Home Depot Inc.                           | 5.875% | 12/16/36      | 6,890               | 9,102                 |
| Home Depot Inc.                           | 3.300% | 4/15/40       | 3,070               | 3,071                 |
| Home Depot Inc.                           | 5.400% | 9/15/40       | 2,362               | 2,957                 |
| Home Depot Inc.                           | 5.950% | 4/1/41        | 2,792               | 3,701                 |
| Home Depot Inc.                           | 4.200% | 4/1/43        | 602                 | 667                   |
| Home Depot Inc.                           | 4.875% | 2/15/44       | 2,264               | 2,715                 |
| Home Depot Inc.                           | 4.400% | 3/15/45       | 548                 | 619                   |
| Home Depot Inc.                           | 4.250% | 4/1/46        | 4,524               | 5,031                 |
| Home Depot Inc.                           | 3.900% | 6/15/47       | 2,206               | 2,344                 |
| Home Depot Inc.                           | 4.500% | 12/6/48       | 3,601               | 4,172                 |
| Home Depot Inc.                           | 3.125% | 12/15/49      | 3,300               | 3,110                 |
| Home Depot Inc.                           | 3.350% | 4/15/50       | 2,008               | 1,968                 |
| Home Depot Inc.                           | 2.375% | 3/15/51       | 2,155               | 1,772                 |
| Home Depot Inc.                           | 2.750% | 9/15/51       | 3,127               | 2,779                 |
| Home Depot Inc.                           | 3.500% | 9/15/56       | 2,284               | 2,284                 |
| JD.com Inc.                               | 4.125% | 1/14/50       | 695                 | 640                   |
| <sup>1</sup> Johns Hopkins University     | 4.083% | 7/1/53        | 847                 | 1,010                 |
| <sup>1</sup> Johns Hopkins University     | 2.813% | 1/1/60        | 865                 | 788                   |
| Kohl's Corp.                              | 5.550% | 7/17/45       | 995                 | 1,017                 |
| Lear Corp.                                | 5.250% | 5/15/49       | 1,330               | 1,491                 |
| Lear Corp.                                | 3.550% | 1/15/52       | 725                 | 629                   |
| Leggett & Platt Inc.                      | 3.500% | 11/15/51      | 1,050               | 976                   |
| Leland Stanford Junior University         | 3.647% | 5/1/48        | 1,357               | 1,503                 |
| Leland Stanford Junior University         | 2.413% | 6/1/50        | 1,285               | 1,128                 |
| Lowe's Cos. Inc.                          | 5.500% | 10/15/35      | 695                 | 849                   |
| Lowe's Cos. Inc.                          | 5.000% | 4/15/40       | 3,154               | 3,620                 |
| Lowe's Cos. Inc.                          | 2.800% | 9/15/41       | 2,475               | 2,193                 |
| Lowe's Cos. Inc.                          | 4.650% | 4/15/42       | 1,147               | 1,279                 |
| Lowe's Cos. Inc.                          | 4.250% | 9/15/44       | 347                 | 357                   |
| Lowe's Cos. Inc.                          | 4.375% | 9/15/45       | 445                 | 474                   |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Lowe's Cos. Inc.                                   | 3.700% | 4/15/46       | 1,965               | 1,916                 |
| Lowe's Cos. Inc.                                   | 4.050% | 5/3/47        | 1,625               | 1,670                 |
| Lowe's Cos. Inc.                                   | 4.550% | 4/5/49        | 2,440               | 2,718                 |
| Lowe's Cos. Inc.                                   | 5.125% | 4/15/50       | 595                 | 717                   |
| Lowe's Cos. Inc.                                   | 3.000% | 10/15/50      | 2,213               | 1,926                 |
| Lowe's Cos. Inc.                                   | 3.500% | 4/1/51        | 2,230               | 2,111                 |
| <sup>1</sup> Marriott International Inc.           | 3.500% | 10/15/32      | 2,195               | 2,189                 |
| <sup>1</sup> Marriott International Inc.           | 2.750% | 10/15/33      | 1,414               | 1,304                 |
| Masco Corp.  | 4.500% | 5/15/47       | 483                 | 521                   |
| Masco Corp.  | 3.125% | 2/15/51       | 1,100               | 960                   |
| <sup>1</sup> Massachusetts Institute of Technology | 3.959% | 7/1/38        | 1,135               | 1,276                 |
| <sup>1</sup> Massachusetts Institute of Technology | 2.989% | 7/1/50        | 1,540               | 1,526                 |
| <sup>1</sup> Massachusetts Institute of Technology | 2.294% | 7/1/51        | 167                 | 142                   |
| Massachusetts Institute of Technology              | 5.600% | 7/1/11        | 1,551               | 2,384                 |
| Massachusetts Institute of Technology              | 4.678% | 7/1/14        | 765                 | 989                   |
| Massachusetts Institute of Technology              | 3.885% | 7/1/16        | 1,565               | 1,662                 |
| <sup>1</sup> McDonald's Corp.                      | 4.700% | 12/9/35       | 3,155               | 3,579                 |
| <sup>1</sup> McDonald's Corp.                      | 6.300% | 10/15/37      | 1,924               | 2,548                 |
| <sup>1</sup> McDonald's Corp.                      | 6.300% | 3/1/38        | 282                 | 370                   |
| <sup>1</sup> McDonald's Corp.                      | 5.700% | 2/1/39        | 1,749               | 2,146                 |
| <sup>1</sup> McDonald's Corp.                      | 4.875% | 7/15/40       | 1,155               | 1,332                 |
| <sup>1</sup> McDonald's Corp.                      | 3.700% | 2/15/42       | 2,202               | 2,188                 |
| <sup>1</sup> McDonald's Corp.                      | 3.625% | 5/1/43        | 1,765               | 1,725                 |
| <sup>1</sup> McDonald's Corp.                      | 4.600% | 5/26/45       | 686                 | 759                   |
| <sup>1</sup> McDonald's Corp.                      | 4.875% | 12/9/45       | 1,109               | 1,271                 |
| <sup>1</sup> McDonald's Corp.                      | 4.450% | 3/1/47        | 490                 | 536                   |
| <sup>1</sup> McDonald's Corp.                      | 4.450% | 9/1/48        | 1,301               | 1,430                 |
| <sup>1</sup> McDonald's Corp.                      | 3.625% | 9/1/49        | 5,384               | 5,295                 |
| <sup>1</sup> McDonald's Corp.                      | 4.200% | 4/1/50        | 3,138               | 3,358                 |
| MDC Holdings Inc.                                  | 6.000% | 1/15/43       | 975                 | 1,054                 |
| MDC Holdings Inc.                                  | 3.966% | 8/6/61        | 590                 | 481                   |
| NIKE Inc.  | 3.250% | 3/27/40       | 2,408               | 2,403                 |
| NIKE Inc.  | 3.625% | 5/1/43        | 679                 | 708                   |
| NIKE Inc.  | 3.875% | 11/1/45       | 1,829               | 1,980                 |
| NIKE Inc.  | 3.375% | 11/1/46       | 485                 | 480                   |
| NIKE Inc.  | 3.375% | 3/27/50       | 3,940               | 4,014                 |
| <sup>1</sup> Northeastern University               | 2.894% | 10/1/50       | 590                 | 529                   |
| <sup>1</sup> Northwestern University               | 4.643% | 12/1/44       | 720                 | 853                   |
| <sup>1</sup> Northwestern University               | 2.640% | 12/1/50       | 770                 | 696                   |
| <sup>1</sup> Northwestern University               | 3.662% | 12/1/57       | 1,182               | 1,351                 |
| Owens Corning                                      | 7.000% | 12/1/36       | 867                 | 1,140                 |
| Owens Corning                                      | 4.300% | 7/15/47       | 772                 | 807                   |
| Owens Corning                                      | 4.400% | 1/30/48       | 1,158               | 1,229                 |
| President & Fellows of Harvard College             | 4.875% | 10/15/40      | 708                 | 897                   |
| President & Fellows of Harvard College             | 3.150% | 7/15/46       | 570                 | 580                   |
| President & Fellows of Harvard College             | 2.517% | 10/15/50      | 1,532               | 1,378                 |
| President & Fellows of Harvard College             | 3.300% | 7/15/56       | 1,151               | 1,195                 |
| PulteGroup Inc.                                    | 7.875% | 6/15/32       | 1,009               | 1,364                 |
| PulteGroup Inc.                                    | 6.375% | 5/15/33       | 965                 | 1,190                 |
| PulteGroup Inc.                                    | 6.000% | 2/15/35       | 400                 | 481                   |
| <sup>1</sup> Rockefeller Foundation                | 2.492% | 10/1/50       | 910                 | 809                   |
| Snap-on Inc.                                       | 4.100% | 3/1/48        | 483                 | 535                   |
| Snap-on Inc.                                       | 3.100% | 5/1/50        | 1,485               | 1,400                 |
| Stanley Black & Decker Inc.                        | 5.200% | 9/1/40        | 515                 | 622                   |
| Stanley Black & Decker Inc.                        | 4.850% | 11/15/48      | 870                 | 1,057                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Stanley Black & Decker Inc.                             | 2.750% | 11/15/50      | 1,382               | 1,184                 |
| Starbucks Corp.   | 4.300% | 6/15/45       | 522                 | 546                   |
| Starbucks Corp.   | 3.750% | 12/1/47       | 2,519               | 2,442                 |
| Starbucks Corp.   | 4.500% | 11/15/48      | 572                 | 621                   |
| Starbucks Corp.   | 4.450% | 8/15/49       | 2,146               | 2,307                 |
| Starbucks Corp.   | 3.350% | 3/12/50       | 1,250               | 1,137                 |
| Starbucks Corp.   | 3.500% | 11/15/50      | 3,125               | 2,933                 |
| Tapestry Inc.   | 3.050% | 3/15/32       | 1,200               | 1,143                 |
| Thomas Jefferson University                             | 3.847% | 11/1/57       | 1,000               | 974                   |
| TJX Cos. Inc.   | 4.500% | 4/15/50       | 127                 | 156                   |
| <sup>1</sup> Trustees of Boston College                 | 3.129% | 7/1/52        | 752                 | 733                   |
| <sup>1</sup> Trustees of Boston University              | 4.061% | 10/1/48       | 995                 | 1,111                 |
| Trustees of Princeton University                        | 5.700% | 3/1/39        | 910                 | 1,227                 |
| <sup>1</sup> Trustees of Princeton University           | 2.516% | 7/1/50        | 1,232               | 1,089                 |
| <sup>1</sup> Trustees of the University of Pennsylvania | 2.396% | 10/1/50       | 1,105               | 950                   |
| Trustees of the University of Pennsylvania              | 4.674% | 9/1/12        | 400                 | 517                   |
| Trustees of the University of Pennsylvania              | 3.610% | 2/15/19       | 700                 | 706                   |
| <sup>1</sup> University of Chicago                      | 2.547% | 4/1/50        | 1,230               | 1,077                 |
| University of Chicago                                   | 3.000% | 10/1/52       | 1,075               | 1,054                 |
| <sup>1</sup> University of Chicago                      | 4.003% | 10/1/53       | 800                 | 897                   |
| <sup>1</sup> University of Notre Dame du Lac            | 3.438% | 2/15/45       | 1,073               | 1,117                 |
| <sup>1</sup> University of Notre Dame du Lac            | 3.394% | 2/15/48       | 739                 | 771                   |
| <sup>1</sup> University of Southern California          | 3.028% | 10/1/39       | 1,694               | 1,658                 |
| <sup>1</sup> University of Southern California          | 3.841% | 10/1/47       | 535                 | 592                   |
| University of Southern California                       | 2.805% | 10/1/50       | 635                 | 585                   |
| <sup>1</sup> University of Southern California          | 2.945% | 10/1/51       | 945                 | 911                   |
| University of Southern California                       | 5.250% | 10/1/11       | 745                 | 1,025                 |
| <sup>1</sup> University of Southern California          | 3.226% | 10/1/20       | 735                 | 686                   |
| Whirlpool Corp.   | 4.500% | 6/1/46        | 1,250               | 1,340                 |
| Whirlpool Corp.   | 4.600% | 5/15/50       | 1,240               | 1,352                 |
| <sup>1</sup> William Marsh Rice University              | 3.574% | 5/15/45       | 1,170               | 1,245                 |
| <sup>1</sup> William Marsh Rice University              | 3.774% | 5/15/55       | 358                 | 406                   |
| <sup>1</sup> Yale University                            | 2.402% | 4/15/50       | 725                 | 635                   |

300,590

Consumer Staples (7.4%)

|                                      |        |         |        |        |
|--------------------------------------|--------|---------|--------|--------|
| Altria Group Inc.                    | 5.800% | 2/14/39 | 2,737  | 3,002  |
| Altria Group Inc.                    | 3.400% | 2/4/41  | 3,415  | 2,826  |
| Altria Group Inc.                    | 4.250% | 8/9/42  | 2,006  | 1,830  |
| Altria Group Inc.                    | 4.500% | 5/2/43  | 4,157  | 3,899  |
| Altria Group Inc.                    | 5.375% | 1/31/44 | 3,370  | 3,525  |
| Altria Group Inc.                    | 3.875% | 9/16/46 | 3,310  | 2,843  |
| Altria Group Inc.                    | 5.950% | 2/14/49 | 4,273  | 4,777  |
| Altria Group Inc.                    | 4.450% | 5/6/50  | 1,702  | 1,566  |
| Altria Group Inc.                    | 3.700% | 2/4/51  | 3,000  | 2,451  |
| Altria Group Inc.                    | 6.200% | 2/14/59 | 410    | 463    |
| Altria Group Inc.                    | 4.000% | 2/4/61  | 1,130  | 940    |
| <sup>1</sup> Anheuser-Busch Cos. LLC | 4.700% | 2/1/36  | 8,890  | 9,919  |
| <sup>1</sup> Anheuser-Busch Cos. LLC | 4.900% | 2/1/46  | 21,543 | 24,473 |
| Anheuser-Busch InBev Finance Inc.    | 4.700% | 2/1/36  | 2,836  | 3,161  |
| Anheuser-Busch InBev Finance Inc.    | 4.000% | 1/17/43 | 2,629  | 2,682  |
| Anheuser-Busch InBev Finance Inc.    | 4.625% | 2/1/44  | 1,422  | 1,552  |
| Anheuser-Busch InBev Finance Inc.    | 4.900% | 2/1/46  | 4,780  | 5,359  |
| Anheuser-Busch InBev Worldwide Inc.  | 5.875% | 6/15/35 | 1,090  | 1,337  |
| Anheuser-Busch InBev Worldwide Inc.  | 4.375% | 4/15/38 | 5,620  | 6,030  |
| Anheuser-Busch InBev Worldwide Inc.  | 8.200% | 1/15/39 | 1,367  | 2,081  |

Long-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Anheuser-Busch InBev Worldwide Inc. | 5.450% | 1/23/39       | 3,589               | 4,276                 |
| Anheuser-Busch InBev Worldwide Inc. | 8.000% | 11/15/39      | 2,402               | 3,608                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.350% | 6/1/40        | 2,135               | 2,277                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.950% | 1/15/42       | 1,771               | 2,021                 |
| Anheuser-Busch InBev Worldwide Inc. | 3.750% | 7/15/42       | 4,251               | 4,197                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.600% | 4/15/48       | 6,699               | 7,358                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.439% | 10/6/48       | 3,317               | 3,552                 |
| Anheuser-Busch InBev Worldwide Inc. | 5.550% | 1/23/49       | 7,005               | 8,673                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.500% | 6/1/50        | 2,485               | 2,737                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.750% | 4/15/58       | 3,458               | 3,830                 |
| Anheuser-Busch InBev Worldwide Inc. | 5.800% | 1/23/59       | 3,496               | 4,488                 |
| Anheuser-Busch InBev Worldwide Inc. | 4.600% | 6/1/60        | 2,352               | 2,557                 |
| Archer-Daniels-Midland Co.          | 2.900% | 3/1/32        | 1,500               | 1,518                 |
| Archer-Daniels-Midland Co.          | 5.935% | 10/1/32       | 310                 | 394                   |
| Archer-Daniels-Midland Co.          | 5.375% | 9/15/35       | 720                 | 904                   |
| Archer-Daniels-Midland Co.          | 3.750% | 9/15/47       | 1,297               | 1,400                 |
| Archer-Daniels-Midland Co.          | 4.500% | 3/15/49       | 1,818               | 2,185                 |
| Archer-Daniels-Midland Co.          | 2.700% | 9/15/51       | 1,164               | 1,046                 |
| BAT Capital Corp.                   | 4.390% | 8/15/37       | 3,436               | 3,299                 |
| BAT Capital Corp.                   | 3.734% | 9/25/40       | 300                 | 260                   |
| BAT Capital Corp.                   | 4.540% | 8/15/47       | 5,027               | 4,641                 |
| BAT Capital Corp.                   | 4.758% | 9/6/49        | 2,580               | 2,453                 |
| BAT Capital Corp.                   | 5.282% | 4/2/50        | 1,228               | 1,242                 |
| BAT Capital Corp.                   | 3.984% | 9/25/50       | 3,196               | 2,749                 |
| Brown-Forman Corp.                  | 4.000% | 4/15/38       | 763                 | 827                   |
| Brown-Forman Corp.                  | 4.500% | 7/15/45       | 721                 | 830                   |
| Campbell Soup Co.                   | 4.800% | 3/15/48       | 1,051               | 1,196                 |
| Campbell Soup Co.                   | 3.125% | 4/24/50       | 1,195               | 1,047                 |
| Church & Dwight Co. Inc.            | 3.950% | 8/1/47        | 1,063               | 1,147                 |
| Coca-Cola Co.                       | 2.500% | 6/1/40        | 990                 | 898                   |
| Coca-Cola Co.                       | 2.875% | 5/5/41        | 1,238               | 1,176                 |
| Coca-Cola Co.                       | 4.200% | 3/25/50       | 1,608               | 1,851                 |
| Coca-Cola Co.                       | 2.600% | 6/1/50        | 4,060               | 3,560                 |
| Coca-Cola Co.                       | 3.000% | 3/5/51        | 1,330               | 1,264                 |
| Coca-Cola Co.                       | 2.500% | 3/15/51       | 6,135               | 5,258                 |
| Coca-Cola Co.                       | 2.750% | 6/1/60        | 1,630               | 1,421                 |
| Coca-Cola Femsa SAB de CV           | 1.850% | 9/1/32        | 1,386               | 1,210                 |
| Coca-Cola Femsa SAB de CV           | 5.250% | 11/26/43      | 1,104               | 1,322                 |
| 1 Colgate-Palmolive Co.             | 4.000% | 8/15/45       | 1,063               | 1,198                 |
| 1 Colgate-Palmolive Co.             | 3.700% | 8/1/47        | 539                 | 592                   |
| Conagra Brands Inc.                 | 5.300% | 11/1/38       | 2,455               | 2,831                 |
| Conagra Brands Inc.                 | 5.400% | 11/1/48       | 1,399               | 1,694                 |
| Constellation Brands Inc.           | 4.500% | 5/9/47        | 1,677               | 1,763                 |
| Constellation Brands Inc.           | 4.100% | 2/15/48       | 1,012               | 1,010                 |
| Constellation Brands Inc.           | 5.250% | 11/15/48      | 2,033               | 2,366                 |
| Constellation Brands Inc.           | 3.750% | 5/1/50        | 420                 | 401                   |
| Costco Wholesale Corp.              | 1.750% | 4/20/32       | 3,564               | 3,283                 |
| Delhaize America LLC                | 9.000% | 4/15/31       | 210                 | 302                   |
| Diageo Capital plc                  | 2.125% | 4/29/32       | 2,056               | 1,935                 |
| Diageo Capital plc                  | 5.875% | 9/30/36       | 2,209               | 2,915                 |
| Diageo Capital plc                  | 3.875% | 4/29/43       | 809                 | 872                   |
| Diageo Investment Corp.             | 7.450% | 4/15/35       | 1,007               | 1,461                 |
| Diageo Investment Corp.             | 4.250% | 5/11/42       | 570                 | 642                   |
| Dollar General Corp.                | 4.125% | 4/3/50        | 1,415               | 1,461                 |
| Dollar Tree Inc.                    | 3.375% | 12/1/51       | 1,050               | 932                   |

Long-Term Corporate Bond Index Fund

|                                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Estee Lauder Cos. Inc.               | 6.000% | 5/15/37       | 1,972               | 2,638                 |
| Estee Lauder Cos. Inc.               | 4.375% | 6/15/45       | 948                 | 1,091                 |
| Estee Lauder Cos. Inc.               | 4.150% | 3/15/47       | 1,138               | 1,286                 |
| Estee Lauder Cos. Inc.               | 3.125% | 12/1/49       | 815                 | 795                   |
| Fomento Economico Mexicano SAB de CV | 4.375% | 5/10/43       | 316                 | 335                   |
| Fomento Economico Mexicano SAB de CV | 3.500% | 1/16/50       | 5,218               | 4,903                 |
| General Mills Inc.                   | 5.400% | 6/15/40       | 650                 | 797                   |
| General Mills Inc.                   | 4.700% | 4/17/48       | 400                 | 472                   |
| General Mills Inc.                   | 3.000% | 2/1/51        | 3,021               | 2,736                 |
| Hershey Co.                          | 3.375% | 8/15/46       | 1,283               | 1,302                 |
| Hershey Co.                          | 3.125% | 11/15/49      | 971                 | 951                   |
| Hormel Foods Corp.                   | 3.050% | 6/3/51        | 1,101               | 1,049                 |
| Ingredion Inc.                       | 3.900% | 6/1/50        | 625                 | 636                   |
| J M Smucker Co.                      | 2.125% | 3/15/32       | 1,517               | 1,388                 |
| J M Smucker Co.                      | 4.250% | 3/15/35       | 2,330               | 2,515                 |
| J M Smucker Co.                      | 2.750% | 9/15/41       | 395                 | 343                   |
| J M Smucker Co.                      | 4.375% | 3/15/45       | 691                 | 747                   |
| J M Smucker Co.                      | 3.550% | 3/15/50       | 991                 | 943                   |
| Kellogg Co.                          | 4.500% | 4/1/46        | 1,131               | 1,278                 |
| Keurig Dr Pepper Inc.                | 4.985% | 5/25/38       | 802                 | 916                   |
| Keurig Dr Pepper Inc.                | 4.500% | 11/15/45      | 839                 | 899                   |
| Keurig Dr Pepper Inc.                | 4.420% | 12/15/46      | 2,524               | 2,699                 |
| Keurig Dr Pepper Inc.                | 5.085% | 5/25/48       | 555                 | 649                   |
| Keurig Dr Pepper Inc.                | 3.800% | 5/1/50        | 1,455               | 1,431                 |
| Keurig Dr Pepper Inc.                | 3.350% | 3/15/51       | 1,725               | 1,571                 |
| Kimberly-Clark Corp.                 | 6.625% | 8/1/37        | 2,098               | 2,969                 |
| Kimberly-Clark Corp.                 | 5.300% | 3/1/41        | 353                 | 441                   |
| Kimberly-Clark Corp.                 | 3.200% | 7/30/46       | 1,415               | 1,382                 |
| Kimberly-Clark Corp.                 | 3.900% | 5/4/47        | 365                 | 395                   |
| Kimberly-Clark Corp.                 | 2.875% | 2/7/50        | 1,734               | 1,623                 |
| Koninklijke Ahold Delhaize NV        | 5.700% | 10/1/40       | 677                 | 873                   |
| Kroger Co.                           | 6.900% | 4/15/38       | 391                 | 530                   |
| Kroger Co.                           | 5.400% | 7/15/40       | 993                 | 1,188                 |
| Kroger Co.                           | 5.000% | 4/15/42       | 1,673               | 1,932                 |
| Kroger Co.                           | 5.150% | 8/1/43        | 1,896               | 2,203                 |
| Kroger Co.                           | 3.875% | 10/15/46      | 1,323               | 1,331                 |
| Kroger Co.                           | 4.450% | 2/1/47        | 1,943               | 2,111                 |
| Kroger Co.                           | 4.650% | 1/15/48       | 999                 | 1,118                 |
| Kroger Co.                           | 3.950% | 1/15/50       | 1,412               | 1,452                 |
| McCormick & Co. Inc.                 | 4.200% | 8/15/47       | 580                 | 641                   |
| Mead Johnson Nutrition Co.           | 5.900% | 11/1/39       | 845                 | 1,123                 |
| Mead Johnson Nutrition Co.           | 4.600% | 6/1/44        | 1,281               | 1,519                 |
| Molson Coors Beverage Co.            | 5.000% | 5/1/42        | 2,700               | 2,953                 |
| Molson Coors Beverage Co.            | 4.200% | 7/15/46       | 3,839               | 3,827                 |
| Mondelez International Inc.          | 1.875% | 10/15/32      | 1,933               | 1,738                 |
| Mondelez International Inc.          | 2.625% | 9/4/50        | 3,355               | 2,828                 |
| PepsiCo Inc.                         | 3.500% | 3/19/40       | 674                 | 707                   |
| PepsiCo Inc.                         | 2.625% | 10/21/41      | 1,505               | 1,397                 |
| PepsiCo Inc.                         | 4.000% | 3/5/42        | 1,223               | 1,344                 |
| PepsiCo Inc.                         | 3.600% | 8/13/42       | 2,125               | 2,235                 |
| PepsiCo Inc.                         | 4.250% | 10/22/44      | 789                 | 896                   |
| PepsiCo Inc.                         | 4.450% | 4/14/46       | 1,971               | 2,335                 |
| PepsiCo Inc.                         | 3.450% | 10/6/46       | 3,410               | 3,516                 |
| PepsiCo Inc.                         | 4.000% | 5/2/47        | 1,035               | 1,162                 |
| PepsiCo Inc.                         | 3.375% | 7/29/49       | 1,515               | 1,532                 |

Long-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| PepsiCo Inc.                        | 2.875% | 10/15/49      | 1,511               | 1,424                 |
| PepsiCo Inc.                        | 3.625% | 3/19/50       | 2,176               | 2,326                 |
| PepsiCo Inc.                        | 2.750% | 10/21/51      | 1,370               | 1,259                 |
| PepsiCo Inc.                        | 3.875% | 3/19/60       | 1,570               | 1,753                 |
| Philip Morris International Inc.    | 6.375% | 5/16/38       | 3,276               | 4,242                 |
| Philip Morris International Inc.    | 4.375% | 11/15/41      | 1,974               | 2,048                 |
| Philip Morris International Inc.    | 4.500% | 3/20/42       | 1,650               | 1,745                 |
| Philip Morris International Inc.    | 3.875% | 8/21/42       | 1,397               | 1,368                 |
| Philip Morris International Inc.    | 4.125% | 3/4/43        | 3,232               | 3,246                 |
| Philip Morris International Inc.    | 4.875% | 11/15/43      | 1,844               | 2,035                 |
| Philip Morris International Inc.    | 4.250% | 11/10/44      | 1,095               | 1,129                 |
| Procter & Gamble Co.                | 5.800% | 8/15/34       | 289                 | 379                   |
| Procter & Gamble Co.                | 5.550% | 3/5/37        | 375                 | 499                   |
| Procter & Gamble Co.                | 3.550% | 3/25/40       | 1,885               | 2,018                 |
| Procter & Gamble Co.                | 3.500% | 10/25/47      | 1,505               | 1,620                 |
| Procter & Gamble Co.                | 3.600% | 3/25/50       | 1,376               | 1,515                 |
| Reynolds American Inc.              | 5.700% | 8/15/35       | 2,914               | 3,202                 |
| Reynolds American Inc.              | 7.250% | 6/15/37       | 805                 | 997                   |
| Reynolds American Inc.              | 6.150% | 9/15/43       | 1,812               | 2,025                 |
| Reynolds American Inc.              | 5.850% | 8/15/45       | 4,693               | 5,064                 |
| Sysco Corp.                         | 5.375% | 9/21/35       | 1,041               | 1,244                 |
| Sysco Corp.                         | 6.600% | 4/1/40        | 2,712               | 3,627                 |
| Sysco Corp.                         | 4.850% | 10/1/45       | 1,451               | 1,593                 |
| Sysco Corp.                         | 4.500% | 4/1/46        | 1,881               | 1,999                 |
| Sysco Corp.                         | 4.450% | 3/15/48       | 1,460               | 1,555                 |
| Sysco Corp.                         | 6.600% | 4/1/50        | 1,999               | 2,772                 |
| Sysco Corp.                         | 3.150% | 12/14/51      | 750                 | 655                   |
| Target Corp.                        | 6.500% | 10/15/37      | 1,322               | 1,857                 |
| Target Corp.                        | 7.000% | 1/15/38       | 800                 | 1,171                 |
| Target Corp.                        | 4.000% | 7/1/42        | 2,035               | 2,255                 |
| Target Corp.                        | 3.625% | 4/15/46       | 1,200               | 1,264                 |
| Target Corp.                        | 3.900% | 11/15/47      | 1,885               | 2,074                 |
| Target Corp.                        | 2.950% | 1/15/52       | 2,560               | 2,415                 |
| Tyson Foods Inc.                    | 4.875% | 8/15/34       | 1,334               | 1,523                 |
| Tyson Foods Inc.                    | 5.150% | 8/15/44       | 1,432               | 1,705                 |
| Tyson Foods Inc.                    | 4.550% | 6/2/47        | 1,434               | 1,593                 |
| Tyson Foods Inc.                    | 5.100% | 9/28/48       | 2,453               | 2,941                 |
| Unilever Capital Corp.              | 5.900% | 11/15/32      | 2,617               | 3,330                 |
| <sup>1</sup> Unilever Capital Corp. | 2.625% | 8/12/51       | 485                 | 421                   |
| Walgreens Boots Alliance Inc.       | 4.800% | 11/18/44      | 2,293               | 2,506                 |
| Walgreens Boots Alliance Inc.       | 4.100% | 4/15/50       | 2,611               | 2,618                 |
| Walmart Inc.                        | 5.250% | 9/1/35        | 760                 | 967                   |
| Walmart Inc.                        | 6.200% | 4/15/38       | 1,387               | 1,923                 |
| Walmart Inc.                        | 3.950% | 6/28/38       | 3,599               | 4,014                 |
| Walmart Inc.                        | 5.625% | 4/1/40        | 1,231               | 1,636                 |
| Walmart Inc.                        | 5.000% | 10/25/40      | 1,188               | 1,487                 |
| Walmart Inc.                        | 5.625% | 4/15/41       | 2,638               | 3,540                 |
| Walmart Inc.                        | 2.500% | 9/22/41       | 831                 | 761                   |
| Walmart Inc.                        | 4.000% | 4/11/43       | 1,533               | 1,712                 |
| Walmart Inc.                        | 3.625% | 12/15/47      | 1,930               | 2,074                 |
| Walmart Inc.                        | 4.050% | 6/29/48       | 4,109               | 4,700                 |
| Walmart Inc.                        | 2.950% | 9/24/49       | 2,224               | 2,138                 |
| Walmart Inc.                        | 2.650% | 9/22/51       | 3,069               | 2,808                 |

397,489



Long-Term Corporate Bond Index Fund

|                      | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------|--------|---------------|---------------------|-----------------------|
| <b>Energy (8.8%)</b> |        |               |                     |                       |
|                      | 5.125% | 9/15/40       | 2,015               | 2,312                 |
|                      | 4.080% | 12/15/47      | 3,201               | 3,241                 |
|                      | 3.600% | 9/1/32        | 1,000               | 990                   |
|                      | 3.060% | 6/17/41       | 2,384               | 2,141                 |
|                      | 3.000% | 2/24/50       | 5,215               | 4,454                 |
|                      | 2.772% | 11/10/50      | 4,950               | 4,033                 |
|                      | 2.939% | 6/4/51        | 4,050               | 3,409                 |
|                      | 3.001% | 3/17/52       | 2,862               | 2,435                 |
|                      | 3.379% | 2/8/61        | 4,892               | 4,312                 |
|                      | 5.950% | 10/15/36      | 964                 | 1,247                 |
|                      | 6.450% | 6/30/33       | 405                 | 497                   |
|                      | 5.850% | 2/1/35        | 1,792               | 2,113                 |
|                      | 6.500% | 2/15/37       | 2,008               | 2,524                 |
|                      | 6.250% | 3/15/38       | 770                 | 942                   |
|                      | 6.750% | 2/1/39        | 1,330               | 1,695                 |
| 1                    | 4.950% | 6/1/47        | 840                 | 948                   |
|                      | 5.250% | 6/15/37       | 1,475               | 1,641                 |
|                      | 6.800% | 9/15/37       | 1,128               | 1,426                 |
|                      | 6.750% | 11/15/39      | 3,058               | 3,836                 |
|                      | 5.400% | 6/15/47       | 2,055               | 2,323                 |
|                      | 3.750% | 2/15/52       | 1,833               | 1,654                 |
| 2                    | 2.742% | 12/31/39      | 1,873               | 1,701                 |
|                      | 3.078% | 5/11/50       | 1,028               | 990                   |
|                      | 5.250% | 11/15/43      | 2,423               | 3,072                 |
|                      | 2.343% | 8/12/50       | 1,245               | 1,036                 |
|                      | 5.800% | 6/1/45        | 1,422               | 1,713                 |
|                      | 5.900% | 10/15/32      | 596                 | 742                   |
|                      | 5.900% | 5/15/38       | 2,118               | 2,741                 |
|                      | 6.500% | 2/1/39        | 4,938               | 6,842                 |
| 2                    | 4.875% | 10/1/47       | 4,000               | 4,806                 |
|                      | 4.300% | 11/15/44      | 1,970               | 2,159                 |
| 3                    | 3.800% | 3/15/52       | 2,500               | 2,538                 |
|                      | 4.900% | 6/1/44        | 1,135               | 1,144                 |
|                      | 7.950% | 4/15/32       | 1,732               | 2,353                 |
|                      | 5.600% | 7/15/41       | 1,709               | 1,998                 |
|                      | 4.750% | 5/15/42       | 2,100               | 2,252                 |
|                      | 5.000% | 6/15/45       | 1,745               | 1,945                 |
|                      | 4.400% | 3/24/51       | 1,930               | 2,000                 |
| 2                    | 4.800% | 11/1/43       | 880                 | 954                   |
| 2                    | 4.600% | 12/15/44      | 630                 | 681                   |
| 2                    | 3.900% | 11/15/49      | 825                 | 803                   |
| 1                    | 7.500% | 4/15/38       | 1,152               | 1,603                 |
|                      | 5.500% | 9/15/40       | 883                 | 1,036                 |
|                      | 7.375% | 10/15/45      | 353                 | 501                   |
|                      | 2.500% | 8/1/33        | 435                 | 401                   |
|                      | 4.500% | 6/10/44       | 905                 | 959                   |
|                      | 5.500% | 12/1/46       | 2,117               | 2,601                 |
|                      | 4.000% | 11/15/49      | 2,139               | 2,151                 |
|                      | 3.400% | 8/1/51        | 2,305               | 2,103                 |
|                      | 4.900% | 3/15/35       | 1,833               | 1,928                 |
|                      | 6.625% | 10/15/36      | 1,550               | 1,826                 |
| 1                    | 5.800% | 6/15/38       | 757                 | 846                   |
|                      | 7.500% | 7/1/38        | 649                 | 827                   |
|                      | 6.050% | 6/1/41        | 1,114               | 1,265                 |

Long-Term Corporate Bond Index Fund

|                                     | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Energy Transfer LP                  | 6.500% | 2/1/42        | 2,732               | 3,230                 |
| Energy Transfer LP                  | 6.100% | 2/15/42       | 1,646               | 1,855                 |
| Energy Transfer LP                  | 4.950% | 1/15/43       | 868                 | 856                   |
| Energy Transfer LP                  | 5.150% | 2/1/43        | 1,775               | 1,802                 |
| Energy Transfer LP                  | 5.950% | 10/1/43       | 2,428               | 2,677                 |
| Energy Transfer LP                  | 5.300% | 4/1/44        | 874                 | 905                   |
| Energy Transfer LP                  | 5.000% | 5/15/44       | 100                 | 100                   |
| Energy Transfer LP                  | 5.150% | 3/15/45       | 2,821               | 2,894                 |
| Energy Transfer LP                  | 5.350% | 5/15/45       | 1,465               | 1,539                 |
| Energy Transfer LP                  | 6.125% | 12/15/45      | 2,390               | 2,712                 |
| Energy Transfer LP                  | 5.300% | 4/15/47       | 2,737               | 2,869                 |
| Energy Transfer LP                  | 5.400% | 10/1/47       | 2,978               | 3,166                 |
| Energy Transfer LP                  | 6.000% | 6/15/48       | 1,869               | 2,114                 |
| Energy Transfer LP                  | 6.250% | 4/15/49       | 1,409               | 1,645                 |
| Energy Transfer LP                  | 5.000% | 5/15/50       | 4,255               | 4,433                 |
| 1 Enterprise Products Operating LLC | 6.875% | 3/1/33        | 882                 | 1,134                 |
| 1 Enterprise Products Operating LLC | 6.650% | 10/15/34      | 1,522               | 1,920                 |
| Enterprise Products Operating LLC   | 7.550% | 4/15/38       | 2,018               | 2,760                 |
| Enterprise Products Operating LLC   | 6.125% | 10/15/39      | 1,896               | 2,346                 |
| Enterprise Products Operating LLC   | 6.450% | 9/1/40        | 550                 | 705                   |
| Enterprise Products Operating LLC   | 5.950% | 2/1/41        | 1,055               | 1,288                 |
| Enterprise Products Operating LLC   | 5.700% | 2/15/42       | 710                 | 842                   |
| Enterprise Products Operating LLC   | 4.850% | 8/15/42       | 2,061               | 2,241                 |
| Enterprise Products Operating LLC   | 4.450% | 2/15/43       | 2,361               | 2,426                 |
| Enterprise Products Operating LLC   | 4.850% | 3/15/44       | 2,685               | 2,925                 |
| Enterprise Products Operating LLC   | 5.100% | 2/15/45       | 2,704               | 3,023                 |
| Enterprise Products Operating LLC   | 4.900% | 5/15/46       | 1,827               | 2,001                 |
| Enterprise Products Operating LLC   | 4.250% | 2/15/48       | 2,530               | 2,565                 |
| Enterprise Products Operating LLC   | 4.800% | 2/1/49        | 2,976               | 3,250                 |
| Enterprise Products Operating LLC   | 4.200% | 1/31/50       | 2,988               | 3,001                 |
| Enterprise Products Operating LLC   | 3.700% | 1/31/51       | 1,802               | 1,684                 |
| Enterprise Products Operating LLC   | 3.200% | 2/15/52       | 1,126               | 973                   |
| Enterprise Products Operating LLC   | 3.300% | 2/15/53       | 2,784               | 2,437                 |
| Enterprise Products Operating LLC   | 4.950% | 10/15/54      | 1,371               | 1,527                 |
| Enterprise Products Operating LLC   | 3.950% | 1/31/60       | 1,525               | 1,432                 |
| EOG Resources Inc.                  | 3.900% | 4/1/35        | 1,353               | 1,455                 |
| EOG Resources Inc.                  | 4.950% | 4/15/50       | 1,230               | 1,494                 |
| Exxon Mobil Corp.                   | 2.995% | 8/16/39       | 1,663               | 1,584                 |
| Exxon Mobil Corp.                   | 4.227% | 3/19/40       | 4,095               | 4,507                 |
| Exxon Mobil Corp.                   | 3.567% | 3/6/45        | 3,517               | 3,517                 |
| Exxon Mobil Corp.                   | 4.114% | 3/1/46        | 6,278               | 6,842                 |
| Exxon Mobil Corp.                   | 3.095% | 8/16/49       | 4,794               | 4,488                 |
| Exxon Mobil Corp.                   | 4.327% | 3/19/50       | 3,972               | 4,497                 |
| Exxon Mobil Corp.                   | 3.452% | 4/15/51       | 4,665               | 4,624                 |
| Halliburton Co.                     | 4.850% | 11/15/35      | 2,415               | 2,690                 |
| Halliburton Co.                     | 6.700% | 9/15/38       | 2,873               | 3,697                 |
| Halliburton Co.                     | 7.450% | 9/15/39       | 924                 | 1,274                 |
| Halliburton Co.                     | 4.500% | 11/15/41      | 1,745               | 1,806                 |
| Halliburton Co.                     | 4.750% | 8/1/43        | 2,554               | 2,721                 |
| Halliburton Co.                     | 5.000% | 11/15/45      | 3,209               | 3,581                 |
| Hess Corp.                          | 7.125% | 3/15/33       | 1,480               | 1,881                 |
| Hess Corp.                          | 6.000% | 1/15/40       | 682                 | 811                   |
| Hess Corp.                          | 5.600% | 2/15/41       | 3,240               | 3,734                 |
| Hess Corp.                          | 5.800% | 4/1/47        | 1,188               | 1,420                 |
| Kinder Morgan Energy Partners LP    | 7.750% | 3/15/32       | 1,381               | 1,830                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Kinder Morgan Energy Partners LP              | 7.300% | 8/15/33       | 481                 | 617                   |
| Kinder Morgan Energy Partners LP              | 5.800% | 3/15/35       | 971                 | 1,140                 |
| Kinder Morgan Energy Partners LP              | 6.500% | 2/1/37        | 1,668               | 2,066                 |
| <sup>1</sup> Kinder Morgan Energy Partners LP | 6.950% | 1/15/38       | 937                 | 1,196                 |
| Kinder Morgan Energy Partners LP              | 6.500% | 9/1/39        | 1,543               | 1,870                 |
| Kinder Morgan Energy Partners LP              | 6.550% | 9/15/40       | 1,871               | 2,289                 |
| Kinder Morgan Energy Partners LP              | 7.500% | 11/15/40      | 1,869               | 2,499                 |
| Kinder Morgan Energy Partners LP              | 5.625% | 9/1/41        | 790                 | 892                   |
| Kinder Morgan Energy Partners LP              | 5.000% | 8/15/42       | 1,090               | 1,147                 |
| Kinder Morgan Energy Partners LP              | 4.700% | 11/1/42       | 1,332               | 1,363                 |
| Kinder Morgan Energy Partners LP              | 5.000% | 3/1/43        | 1,193               | 1,265                 |
| Kinder Morgan Energy Partners LP              | 5.500% | 3/1/44        | 3,050               | 3,424                 |
| Kinder Morgan Energy Partners LP              | 5.400% | 9/1/44        | 2,272               | 2,534                 |
| Kinder Morgan Inc.                            | 5.300% | 12/1/34       | 1,503               | 1,695                 |
| Kinder Morgan Inc.                            | 5.550% | 6/1/45        | 2,751               | 3,153                 |
| Kinder Morgan Inc.                            | 5.050% | 2/15/46       | 2,156               | 2,335                 |
| Kinder Morgan Inc.                            | 5.200% | 3/1/48        | 1,236               | 1,376                 |
| Kinder Morgan Inc.                            | 3.250% | 8/1/50        | 774                 | 651                   |
| Kinder Morgan Inc.                            | 3.600% | 2/15/51       | 1,850               | 1,659                 |
| Magellan Midstream Partners LP                | 5.150% | 10/15/43      | 595                 | 656                   |
| Magellan Midstream Partners LP                | 4.250% | 9/15/46       | 430                 | 426                   |
| Magellan Midstream Partners LP                | 4.200% | 10/3/47       | 2,092               | 2,056                 |
| Magellan Midstream Partners LP                | 4.850% | 2/1/49        | 555                 | 595                   |
| Magellan Midstream Partners LP                | 3.950% | 3/1/50        | 2,812               | 2,662                 |
| Marathon Oil Corp.                            | 6.800% | 3/15/32       | 479                 | 589                   |
| Marathon Oil Corp.                            | 6.600% | 10/1/37       | 2,732               | 3,440                 |
| Marathon Oil Corp.                            | 5.200% | 6/1/45        | 1,018               | 1,126                 |
| Marathon Petroleum Corp.                      | 6.500% | 3/1/41        | 922                 | 1,173                 |
| Marathon Petroleum Corp.                      | 4.750% | 9/15/44       | 2,131               | 2,253                 |
| Marathon Petroleum Corp.                      | 4.500% | 4/1/48        | 1,335               | 1,380                 |
| Marathon Petroleum Corp.                      | 5.000% | 9/15/54       | 1,060               | 1,140                 |
| MPLX LP                                       | 4.500% | 4/15/38       | 3,318               | 3,432                 |
| MPLX LP                                       | 5.200% | 3/1/47        | 1,287               | 1,418                 |
| MPLX LP                                       | 5.200% | 12/1/47       | 1,573               | 1,713                 |
| MPLX LP                                       | 4.700% | 4/15/48       | 1,221               | 1,265                 |
| MPLX LP                                       | 5.500% | 2/15/49       | 5,003               | 5,715                 |
| MPLX LP                                       | 4.900% | 4/15/58       | 1,719               | 1,772                 |
| NOV Inc.                                      | 3.950% | 12/1/42       | 1,885               | 1,701                 |
| ONEOK Inc.                                    | 6.000% | 6/15/35       | 1,085               | 1,248                 |
| ONEOK Inc.                                    | 4.950% | 7/13/47       | 1,485               | 1,558                 |
| ONEOK Inc.                                    | 5.200% | 7/15/48       | 1,928               | 2,100                 |
| ONEOK Inc.                                    | 4.450% | 9/1/49        | 1,750               | 1,723                 |
| ONEOK Inc.                                    | 4.500% | 3/15/50       | 855                 | 845                   |
| ONEOK Inc.                                    | 7.150% | 1/15/51       | 1,040               | 1,380                 |
| ONEOK Partners LP                             | 6.650% | 10/1/36       | 920                 | 1,109                 |
| ONEOK Partners LP                             | 6.850% | 10/15/37      | 1,920               | 2,374                 |
| ONEOK Partners LP                             | 6.125% | 2/1/41        | 682                 | 786                   |
| ONEOK Partners LP                             | 6.200% | 9/15/43       | 1,050               | 1,213                 |
| Ovintiv Inc.                                  | 6.500% | 8/15/34       | 1,785               | 2,178                 |
| Ovintiv Inc.                                  | 6.625% | 8/15/37       | 1,400               | 1,710                 |
| Ovintiv Inc.                                  | 6.500% | 2/1/38        | 460                 | 547                   |
| Phillips 66                                   | 4.650% | 11/15/34      | 1,468               | 1,638                 |
| Phillips 66                                   | 5.875% | 5/1/42        | 2,877               | 3,648                 |
| Phillips 66                                   | 4.875% | 11/15/44      | 3,990               | 4,543                 |
| Phillips 66                                   | 3.300% | 3/15/52       | 2,850               | 2,547                 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Phillips 66 Partners LP                | 4.680% | 2/15/45       | 757                 | 816                   |
| Phillips 66 Partners LP                | 4.900% | 10/1/46       | 1,695               | 1,882                 |
| Plains All American Pipeline LP        | 6.650% | 1/15/37       | 1,279               | 1,511                 |
| Plains All American Pipeline LP        | 5.150% | 6/1/42        | 1,671               | 1,671                 |
| Plains All American Pipeline LP        | 4.300% | 1/31/43       | 1,092               | 993                   |
| Plains All American Pipeline LP        | 4.700% | 6/15/44       | 1,150               | 1,094                 |
| Plains All American Pipeline LP        | 4.900% | 2/15/45       | 1,217               | 1,180                 |
| Shell International Finance BV         | 4.125% | 5/11/35       | 5,066               | 5,556                 |
| Shell International Finance BV         | 6.375% | 12/15/38      | 3,177               | 4,317                 |
| Shell International Finance BV         | 5.500% | 3/25/40       | 3,114               | 3,925                 |
| Shell International Finance BV         | 2.875% | 11/26/41      | 1,325               | 1,219                 |
| Shell International Finance BV         | 3.625% | 8/21/42       | 3,350               | 3,379                 |
| Shell International Finance BV         | 4.550% | 8/12/43       | 3,145               | 3,588                 |
| Shell International Finance BV         | 4.375% | 5/11/45       | 7,536               | 8,329                 |
| Shell International Finance BV         | 4.000% | 5/10/46       | 4,692               | 4,974                 |
| Shell International Finance BV         | 3.750% | 9/12/46       | 429                 | 440                   |
| Shell International Finance BV         | 3.125% | 11/7/49       | 1,982               | 1,839                 |
| Shell International Finance BV         | 3.250% | 4/6/50        | 3,805               | 3,653                 |
| Shell International Finance BV         | 3.000% | 11/26/51      | 2,095               | 1,908                 |
| Spectra Energy Partners LP             | 5.950% | 9/25/43       | 1,787               | 2,244                 |
| Spectra Energy Partners LP             | 4.500% | 3/15/45       | 1,518               | 1,579                 |
| Suncor Energy Inc.                     | 5.350% | 7/15/33       | 428                 | 485                   |
| Suncor Energy Inc.                     | 5.950% | 12/1/34       | 2,196               | 2,609                 |
| Suncor Energy Inc.                     | 5.950% | 5/15/35       | 1,421               | 1,714                 |
| Suncor Energy Inc.                     | 6.800% | 5/15/38       | 1,059               | 1,379                 |
| Suncor Energy Inc.                     | 6.500% | 6/15/38       | 1,699               | 2,148                 |
| Suncor Energy Inc.                     | 6.850% | 6/1/39        | 849                 | 1,118                 |
| Suncor Energy Inc.                     | 4.000% | 11/15/47      | 2,425               | 2,444                 |
| Suncor Energy Inc.                     | 3.750% | 3/4/51        | 1,360               | 1,304                 |
| Texas Eastern Transmission LP          | 7.000% | 7/15/32       | 397                 | 514                   |
| TotalEnergies Capital International SA | 2.986% | 6/29/41       | 1,334               | 1,234                 |
| TotalEnergies Capital International SA | 3.461% | 7/12/49       | 1,030               | 1,001                 |
| TotalEnergies Capital International SA | 3.127% | 5/29/50       | 7,911               | 7,311                 |
| TotalEnergies Capital International SA | 3.386% | 6/29/60       | 665                 | 619                   |
| TransCanada PipeLines Ltd.             | 4.625% | 3/1/34        | 1,815               | 1,986                 |
| TransCanada PipeLines Ltd.             | 5.600% | 3/31/34       | 1,411               | 1,656                 |
| TransCanada PipeLines Ltd.             | 5.850% | 3/15/36       | 2,195               | 2,662                 |
| TransCanada PipeLines Ltd.             | 6.200% | 10/15/37      | 2,525               | 3,190                 |
| TransCanada PipeLines Ltd.             | 4.750% | 5/15/38       | 880                 | 963                   |
| TransCanada PipeLines Ltd.             | 7.250% | 8/15/38       | 1,791               | 2,473                 |
| TransCanada PipeLines Ltd.             | 7.625% | 1/15/39       | 1,305               | 1,863                 |
| TransCanada PipeLines Ltd.             | 6.100% | 6/1/40        | 1,596               | 2,018                 |
| TransCanada PipeLines Ltd.             | 5.000% | 10/16/43      | 2,098               | 2,376                 |
| TransCanada PipeLines Ltd.             | 4.875% | 5/15/48       | 3,105               | 3,516                 |
| TransCanada PipeLines Ltd.             | 5.100% | 3/15/49       | 890                 | 1,046                 |
| Transcontinental Gas Pipe Line Co. LLC | 5.400% | 8/15/41       | 1,355               | 1,580                 |
| Transcontinental Gas Pipe Line Co. LLC | 4.450% | 8/1/42        | 900                 | 953                   |
| Transcontinental Gas Pipe Line Co. LLC | 4.600% | 3/15/48       | 2,194               | 2,390                 |
| Transcontinental Gas Pipe Line Co. LLC | 3.950% | 5/15/50       | 1,943               | 1,935                 |
| Valero Energy Corp.                    | 7.500% | 4/15/32       | 1,598               | 2,083                 |
| Valero Energy Corp.                    | 6.625% | 6/15/37       | 2,952               | 3,750                 |
| Valero Energy Corp.                    | 4.900% | 3/15/45       | 680                 | 735                   |
| Valero Energy Corp.                    | 3.650% | 12/1/51       | 2,050               | 1,843                 |
| Valero Energy Corp.                    | 4.000% | 6/1/52        | 1,400               | 1,336                 |
| Williams Cos. Inc.                     | 8.750% | 3/15/32       | 836                 | 1,176                 |

Long-Term Corporate Bond Index Fund

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Williams Cos. Inc.                 | 6.300% | 4/15/40       | 1,348               | 1,665                 |
| Williams Cos. Inc.                 | 5.800% | 11/15/43      | 628                 | 743                   |
| Williams Cos. Inc.                 | 5.400% | 3/4/44        | 566                 | 636                   |
| Williams Cos. Inc.                 | 5.750% | 6/24/44       | 1,272               | 1,499                 |
| Williams Cos. Inc.                 | 4.900% | 1/15/45       | 2,376               | 2,559                 |
| Williams Cos. Inc.                 | 5.100% | 9/15/45       | 1,107               | 1,225                 |
| Williams Cos. Inc.                 | 4.850% | 3/1/48        | 2,112               | 2,296                 |
| Williams Cos. Inc.                 | 3.500% | 10/15/51      | 1,491               | 1,330                 |
|                                    |        |               |                     | 472,710               |
| <b>Financials (14.8%)</b>          |        |               |                     |                       |
| AerCap Ireland Capital DAC         | 3.400% | 10/29/33      | 5,101               | 4,813                 |
| AerCap Ireland Capital DAC         | 3.850% | 10/29/41      | 2,575               | 2,368                 |
| Aflac Inc.                         | 4.000% | 10/15/46      | 1,403               | 1,488                 |
| Aflac Inc.                         | 4.750% | 1/15/49       | 1,739               | 2,081                 |
| Alleghany Corp.                    | 4.900% | 9/15/44       | 682                 | 754                   |
| Alleghany Corp.                    | 3.250% | 8/15/51       | 810                 | 694                   |
| Allstate Corp.                     | 5.350% | 6/1/33        | 879                 | 1,059                 |
| Allstate Corp.                     | 5.550% | 5/9/35        | 711                 | 871                   |
| Allstate Corp.                     | 4.500% | 6/15/43       | 1,193               | 1,347                 |
| Allstate Corp.                     | 4.200% | 12/15/46      | 1,490               | 1,636                 |
| Allstate Corp.                     | 3.850% | 8/10/49       | 2,860               | 3,001                 |
| <sup>1</sup> Allstate Corp.        | 6.500% | 5/15/57       | 670                 | 837                   |
| American Express Co.               | 4.050% | 12/3/42       | 3,127               | 3,434                 |
| American Financial Group Inc.      | 4.500% | 6/15/47       | 433                 | 465                   |
| American International Group Inc.  | 3.875% | 1/15/35       | 1,147               | 1,200                 |
| American International Group Inc.  | 4.700% | 7/10/35       | 2,905               | 3,279                 |
| American International Group Inc.  | 6.250% | 5/1/36        | 1,615               | 2,101                 |
| American International Group Inc.  | 4.500% | 7/16/44       | 3,767               | 4,177                 |
| American International Group Inc.  | 4.800% | 7/10/45       | 478                 | 551                   |
| American International Group Inc.  | 4.750% | 4/1/48        | 610                 | 707                   |
| American International Group Inc.  | 4.375% | 6/30/50       | 1,805               | 2,008                 |
| American International Group Inc.  | 4.375% | 1/15/55       | 4,090               | 4,452                 |
| Aon Corp.                          | 6.250% | 9/30/40       | 844                 | 1,119                 |
| Aon Corp.                          | 2.900% | 8/23/51       | 1,500               | 1,288                 |
| Aon Corp.                          | 3.900% | 2/28/52       | 750                 | 754                   |
| Aon plc                            | 4.600% | 6/14/44       | 453                 | 498                   |
| Aon plc                            | 4.750% | 5/15/45       | 2,000               | 2,224                 |
| Arch Capital Finance LLC           | 5.031% | 12/15/46      | 693                 | 807                   |
| Arch Capital Group Ltd.            | 7.350% | 5/1/34        | 767                 | 1,051                 |
| Arch Capital Group Ltd.            | 3.635% | 6/30/50       | 2,208               | 2,115                 |
| Arch Capital Group US Inc.         | 5.144% | 11/1/43       | 1,160               | 1,376                 |
| Arthur J Gallagher & Co.           | 3.500% | 5/20/51       | 1,895               | 1,774                 |
| Arthur J Gallagher & Co.           | 3.050% | 3/9/52        | 530                 | 451                   |
| Assured Guaranty US Holdings Inc.  | 3.600% | 9/15/51       | 755                 | 687                   |
| Athene Holding Ltd.                | 3.950% | 5/25/51       | 2,087               | 1,995                 |
| Athene Holding Ltd.                | 3.450% | 5/15/52       | 1,400               | 1,224                 |
| Bank of America Corp.              | 6.110% | 1/29/37       | 4,452               | 5,601                 |
| <sup>1</sup> Bank of America Corp. | 4.244% | 4/24/38       | 2,906               | 3,172                 |
| Bank of America Corp.              | 7.750% | 5/14/38       | 3,238               | 4,699                 |
| <sup>1</sup> Bank of America Corp. | 4.078% | 4/23/40       | 3,997               | 4,233                 |
| <sup>1</sup> Bank of America Corp. | 2.676% | 6/19/41       | 8,547               | 7,507                 |
| <sup>1</sup> Bank of America Corp. | 5.875% | 2/7/42        | 2,709               | 3,516                 |
| Bank of America Corp.              | 3.311% | 4/22/42       | 7,445               | 7,143                 |
| <sup>1</sup> Bank of America Corp. | 5.000% | 1/21/44       | 6,589               | 7,754                 |
| <sup>1</sup> Bank of America Corp. | 4.875% | 4/1/44        | 902                 | 1,048                 |

Long-Term Corporate Bond Index Fund

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> Bank of America Corp.    | 4.750% | 4/21/45       | 1,021               | 1,150                 |
| <sup>1</sup> Bank of America Corp.    | 4.443% | 1/20/48       | 6,735               | 7,541                 |
| <sup>1</sup> Bank of America Corp.    | 3.946% | 1/23/49       | 3,394               | 3,546                 |
| <sup>1</sup> Bank of America Corp.    | 4.330% | 3/15/50       | 5,305               | 5,887                 |
| <sup>1</sup> Bank of America Corp.    | 4.083% | 3/20/51       | 13,172              | 14,161                |
| <sup>1</sup> Bank of America Corp.    | 2.831% | 10/24/51      | 1,590               | 1,386                 |
| <sup>1</sup> Bank of America Corp.    | 3.483% | 3/13/52       | 2,200               | 2,144                 |
| Bank of America Corp.                 | 2.972% | 7/21/52       | 4,033               | 3,590                 |
| <sup>1</sup> Bank of America NA       | 6.000% | 10/15/36      | 2,744               | 3,493                 |
| Barclays plc                          | 3.811% | 3/10/42       | 1,260               | 1,177                 |
| Barclays plc                          | 3.330% | 11/24/42      | 1,495               | 1,365                 |
| Barclays plc                          | 5.250% | 8/17/45       | 2,456               | 2,881                 |
| Barclays plc                          | 4.950% | 1/10/47       | 4,097               | 4,628                 |
| Berkshire Hathaway Finance Corp.      | 5.750% | 1/15/40       | 1,339               | 1,752                 |
| Berkshire Hathaway Finance Corp.      | 4.400% | 5/15/42       | 3,349               | 3,738                 |
| Berkshire Hathaway Finance Corp.      | 4.300% | 5/15/43       | 2,625               | 2,909                 |
| Berkshire Hathaway Finance Corp.      | 4.200% | 8/15/48       | 5,459               | 6,028                 |
| Berkshire Hathaway Finance Corp.      | 4.250% | 1/15/49       | 3,239               | 3,606                 |
| Berkshire Hathaway Finance Corp.      | 2.850% | 10/15/50      | 2,667               | 2,343                 |
| Berkshire Hathaway Finance Corp.      | 2.500% | 1/15/51       | 1,185               | 984                   |
| Berkshire Hathaway Inc.               | 4.500% | 2/11/43       | 1,330               | 1,523                 |
| Brighthouse Financial Inc.            | 4.700% | 6/22/47       | 1,798               | 1,797                 |
| Brighthouse Financial Inc.            | 3.850% | 12/22/51      | 1,200               | 1,048                 |
| Brookfield Finance Inc.               | 4.700% | 9/20/47       | 1,714               | 1,876                 |
| Brookfield Finance Inc.               | 3.500% | 3/30/51       | 1,625               | 1,486                 |
| Brookfield Finance Inc.               | 3.625% | 2/15/52       | 1,025               | 950                   |
| Brookfield Finance LLC                | 3.450% | 4/15/50       | 1,125               | 1,017                 |
| Chubb Corp.                           | 6.000% | 5/11/37       | 1,966               | 2,600                 |
| <sup>1</sup> Chubb Corp.              | 6.500% | 5/15/38       | 850                 | 1,175                 |
| Chubb INA Holdings Inc.               | 6.700% | 5/15/36       | 1,958               | 2,719                 |
| Chubb INA Holdings Inc.               | 4.150% | 3/13/43       | 2,472               | 2,709                 |
| Chubb INA Holdings Inc.               | 4.350% | 11/3/45       | 1,459               | 1,652                 |
| Chubb INA Holdings Inc.               | 2.850% | 12/15/51      | 1,300               | 1,160                 |
| Chubb INA Holdings Inc.               | 3.050% | 12/15/61      | 1,625               | 1,453                 |
| CI Financial Corp.                    | 4.100% | 6/15/51       | 2,045               | 1,946                 |
| Cincinnati Financial Corp.            | 6.125% | 11/1/34       | 774                 | 998                   |
| Citigroup Inc.                        | 6.625% | 6/15/32       | 3,460               | 4,338                 |
| Citigroup Inc.                        | 5.875% | 2/22/33       | 1,105               | 1,318                 |
| Citigroup Inc.                        | 6.000% | 10/31/33      | 2,253               | 2,740                 |
| Citigroup Inc.                        | 6.125% | 8/25/36       | 1,700               | 2,147                 |
| <sup>1</sup> Citigroup Inc.           | 3.878% | 1/24/39       | 1,182               | 1,235                 |
| Citigroup Inc.                        | 8.125% | 7/15/39       | 3,061               | 4,794                 |
| <sup>1</sup> Citigroup Inc.           | 5.316% | 3/26/41       | 1,567               | 1,898                 |
| Citigroup Inc.                        | 5.875% | 1/30/42       | 4,112               | 5,294                 |
| Citigroup Inc.                        | 2.904% | 11/3/42       | 1,885               | 1,700                 |
| Citigroup Inc.                        | 6.675% | 9/13/43       | 1,079               | 1,492                 |
| Citigroup Inc.                        | 5.300% | 5/6/44        | 1,265               | 1,489                 |
| Citigroup Inc.                        | 4.650% | 7/30/45       | 3,753               | 4,253                 |
| Citigroup Inc.                        | 4.750% | 5/18/46       | 4,640               | 5,169                 |
| <sup>1</sup> Citigroup Inc.           | 4.281% | 4/24/48       | 2,573               | 2,834                 |
| Citigroup Inc.                        | 4.650% | 7/23/48       | 3,813               | 4,452                 |
| Citizens Financial Group Inc.         | 2.638% | 9/30/32       | 683                 | 636                   |
| CME Group Inc.                        | 5.300% | 9/15/43       | 1,401               | 1,790                 |
| CME Group Inc.                        | 4.150% | 6/15/48       | 1,947               | 2,229                 |
| <sup>1</sup> Cooperatieve Rabobank UA | 5.250% | 5/24/41       | 4,289               | 5,540                 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Cooperatieve Rabobank UA                           | 5.750% | 12/1/43       | 2,410               | 3,059                 |
| Cooperatieve Rabobank UA                           | 5.250% | 8/4/45        | 2,844               | 3,402                 |
| Credit Suisse Group AG                             | 4.875% | 5/15/45       | 4,469               | 4,918                 |
| Credit Suisse USA Inc.                             | 7.125% | 7/15/32       | 419                 | 556                   |
| Equitable Holdings Inc.                            | 5.000% | 4/20/48       | 3,512               | 3,923                 |
| Everest Reinsurance Holdings Inc.                  | 4.868% | 6/1/44        | 1,268               | 1,464                 |
| Everest Reinsurance Holdings Inc.                  | 3.500% | 10/15/50      | 1,763               | 1,655                 |
| Everest Reinsurance Holdings Inc.                  | 3.125% | 10/15/52      | 2,020               | 1,766                 |
| Fidelity National Financial Inc.                   | 3.200% | 9/17/51       | 915                 | 774                   |
| Fifth Third Bancorp                                | 8.250% | 3/1/38        | 2,111               | 3,204                 |
| <sup>1</sup> First Republic Bank                   | 4.375% | 8/1/46        | 1,425               | 1,606                 |
| Franklin Resources Inc.                            | 2.950% | 8/12/51       | 710                 | 614                   |
| GATX Corp.   | 5.200% | 3/15/44       | 797                 | 920                   |
| GATX Corp.   | 3.100% | 6/1/51        | 880                 | 762                   |
| GE Capital Funding LLC                             | 4.550% | 5/15/32       | 1,370               | 1,527                 |
| GE Capital International Funding Co. Unlimited Co. | 4.418% | 11/15/35      | 16,143              | 18,191                |
| Global Payments Inc.                               | 4.150% | 8/15/49       | 2,425               | 2,392                 |
| Goldman Sachs Capital I                            | 6.345% | 2/15/34       | 1,311               | 1,639                 |
| Goldman Sachs Group Inc.                           | 6.125% | 2/15/33       | 2,833               | 3,512                 |
| Goldman Sachs Group Inc.                           | 6.450% | 5/1/36        | 1,715               | 2,186                 |
| Goldman Sachs Group Inc.                           | 6.750% | 10/1/37       | 13,306              | 17,479                |
| <sup>1</sup> Goldman Sachs Group Inc.              | 4.017% | 10/31/38      | 8,218               | 8,661                 |
| <sup>1</sup> Goldman Sachs Group Inc.              | 4.411% | 4/23/39       | 3,473               | 3,758                 |
| Goldman Sachs Group Inc.                           | 6.250% | 2/1/41        | 3,679               | 4,832                 |
| Goldman Sachs Group Inc.                           | 3.210% | 4/22/42       | 5,772               | 5,377                 |
| Goldman Sachs Group Inc.                           | 2.908% | 7/21/42       | 505                 | 451                   |
| Goldman Sachs Group Inc.                           | 3.436% | 2/24/43       | 5,060               | 4,864                 |
| <sup>1</sup> Goldman Sachs Group Inc.              | 4.800% | 7/8/44        | 5,888               | 6,753                 |
| Goldman Sachs Group Inc.                           | 5.150% | 5/22/45       | 4,446               | 5,218                 |
| Goldman Sachs Group Inc.                           | 4.750% | 10/21/45      | 1,696               | 1,935                 |
| Hartford Financial Services Group Inc.             | 5.950% | 10/15/36      | 619                 | 781                   |
| Hartford Financial Services Group Inc.             | 6.100% | 10/1/41       | 971                 | 1,282                 |
| Hartford Financial Services Group Inc.             | 4.300% | 4/15/43       | 1,198               | 1,261                 |
| Hartford Financial Services Group Inc.             | 4.400% | 3/15/48       | 773                 | 860                   |
| Hartford Financial Services Group Inc.             | 3.600% | 8/19/49       | 1,493               | 1,456                 |
| Hartford Financial Services Group Inc.             | 2.900% | 9/15/51       | 1,330               | 1,125                 |
| <sup>1</sup> HSBC Bank USA NA                      | 5.875% | 11/1/34       | 665                 | 798                   |
| <sup>1</sup> HSBC Bank USA NA                      | 5.625% | 8/15/35       | 865                 | 1,022                 |
| <sup>1</sup> HSBC Bank USA NA                      | 7.000% | 1/15/39       | 1,651               | 2,363                 |
| <sup>1</sup> HSBC Holdings plc                     | 7.625% | 5/17/32       | 796                 | 1,039                 |
| HSBC Holdings plc                                  | 6.500% | 5/2/36        | 4,989               | 6,283                 |
| HSBC Holdings plc                                  | 6.500% | 9/15/37       | 5,965               | 7,611                 |
| HSBC Holdings plc                                  | 6.800% | 6/1/38        | 3,311               | 4,329                 |
| HSBC Holdings plc                                  | 6.100% | 1/14/42       | 1,481               | 1,955                 |
| HSBC Holdings plc                                  | 5.250% | 3/14/44       | 2,968               | 3,410                 |
| Intercontinental Exchange Inc.                     | 1.850% | 9/15/32       | 2,190               | 1,958                 |
| Intercontinental Exchange Inc.                     | 2.650% | 9/15/40       | 2,800               | 2,485                 |
| Intercontinental Exchange Inc.                     | 4.250% | 9/21/48       | 4,001               | 4,426                 |
| Intercontinental Exchange Inc.                     | 3.000% | 6/15/50       | 2,841               | 2,533                 |
| Intercontinental Exchange Inc.                     | 3.000% | 9/15/60       | 1,000               | 857                   |
| Invesco Finance plc                                | 5.375% | 11/30/43      | 783                 | 934                   |
| <sup>2</sup> Jackson Financial Inc.                | 4.000% | 11/23/51      | 300                 | 271                   |
| Jefferies Group LLC                                | 2.750% | 10/15/32      | 1,545               | 1,428                 |
| Jefferies Group LLC                                | 6.250% | 1/15/36       | 1,089               | 1,340                 |
| Jefferies Group LLC                                | 6.500% | 1/20/43       | 534                 | 673                   |

Long-Term Corporate Bond Index Fund

|                                     | Coupon  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|---------|---------------|---------------------|-----------------------|
| JPMorgan Chase & Co.                | 1.953%  | 2/4/32        | 85                  | 78                    |
| JPMorgan Chase & Co.                | 6.400%  | 5/15/38       | 5,567               | 7,468                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.882%  | 7/24/38       | 5,074               | 5,376                 |
| JPMorgan Chase & Co.                | 5.500%  | 10/15/40      | 4,230               | 5,258                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.109%  | 4/22/41       | 3,373               | 3,192                 |
| JPMorgan Chase & Co.                | 5.600%  | 7/15/41       | 2,852               | 3,594                 |
| JPMorgan Chase & Co.                | 2.525%  | 11/19/41      | 1,195               | 1,033                 |
| JPMorgan Chase & Co.                | 5.400%  | 1/6/42        | 2,967               | 3,678                 |
| JPMorgan Chase & Co.                | 3.157%  | 4/22/42       | 3,448               | 3,262                 |
| JPMorgan Chase & Co.                | 5.625%  | 8/16/43       | 3,214               | 4,047                 |
| JPMorgan Chase & Co.                | 4.850%  | 2/1/44        | 3,676               | 4,360                 |
| JPMorgan Chase & Co.                | 4.950%  | 6/1/45        | 1,651               | 1,937                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 4.260%  | 2/22/48       | 5,526               | 6,050                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 4.032%  | 7/24/48       | 4,151               | 4,423                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.964%  | 11/15/48      | 7,803               | 8,276                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.897%  | 1/23/49       | 4,468               | 4,655                 |
| <sup>1</sup> JPMorgan Chase & Co.   | 3.109%  | 4/22/51       | 5,585               | 5,174                 |
| JPMorgan Chase & Co.                | 3.328%  | 4/22/52       | 7,395               | 7,124                 |
| Legg Mason Inc.                     | 5.625%  | 1/15/44       | 1,208               | 1,506                 |
| Lincoln National Corp.              | 6.300%  | 10/9/37       | 1,289               | 1,686                 |
| Lincoln National Corp.              | 7.000%  | 6/15/40       | 1,348               | 1,880                 |
| Lincoln National Corp.              | 4.350%  | 3/1/48        | 906                 | 986                   |
| Lloyds Banking Group plc            | 5.300%  | 12/1/45       | 860                 | 992                   |
| Lloyds Banking Group plc            | 4.344%  | 1/9/48        | 4,457               | 4,554                 |
| Loews Corp.                         | 4.125%  | 5/15/43       | 2,031               | 2,145                 |
| Manulife Financial Corp.            | 5.375%  | 3/4/46        | 475                 | 605                   |
| Markel Corp.                        | 5.000%  | 4/5/46        | 610                 | 711                   |
| Markel Corp.                        | 4.300%  | 11/1/47       | 865                 | 925                   |
| Markel Corp.                        | 5.000%  | 5/20/49       | 1,258               | 1,465                 |
| Markel Corp.                        | 4.150%  | 9/17/50       | 1,662               | 1,739                 |
| Markel Corp.                        | 3.450%  | 5/7/52        | 990                 | 923                   |
| Marsh & McLennan Cos. Inc.          | 5.875%  | 8/1/33        | 1,548               | 1,925                 |
| Marsh & McLennan Cos. Inc.          | 4.750%  | 3/15/39       | 1,946               | 2,245                 |
| Marsh & McLennan Cos. Inc.          | 4.350%  | 1/30/47       | 1,918               | 2,137                 |
| Marsh & McLennan Cos. Inc.          | 4.200%  | 3/1/48        | 160                 | 172                   |
| Marsh & McLennan Cos. Inc.          | 4.900%  | 3/15/49       | 1,749               | 2,096                 |
| Marsh & McLennan Cos. Inc.          | 2.900%  | 12/15/51      | 945                 | 831                   |
| Mastercard Inc.                     | 3.800%  | 11/21/46      | 1,904               | 2,038                 |
| Mastercard Inc.                     | 3.950%  | 2/26/48       | 2,475               | 2,708                 |
| Mastercard Inc.                     | 3.650%  | 6/1/49        | 744                 | 786                   |
| Mastercard Inc.                     | 3.850%  | 3/26/50       | 3,481               | 3,780                 |
| Mastercard Inc.                     | 2.950%  | 3/15/51       | 2,215               | 2,103                 |
| MetLife Inc.                        | 6.500%  | 12/15/32      | 1,479               | 1,941                 |
| MetLife Inc.                        | 6.375%  | 6/15/34       | 930                 | 1,220                 |
| MetLife Inc.                        | 5.700%  | 6/15/35       | 2,616               | 3,283                 |
| <sup>1</sup> MetLife Inc.           | 6.400%  | 12/15/36      | 813                 | 919                   |
| <sup>1</sup> MetLife Inc.           | 10.750% | 8/1/39        | 526                 | 818                   |
| MetLife Inc.                        | 5.875%  | 2/6/41        | 3,446               | 4,488                 |
| MetLife Inc.                        | 4.125%  | 8/13/42       | 1,998               | 2,144                 |
| MetLife Inc.                        | 4.875%  | 11/13/43      | 2,093               | 2,496                 |
| MetLife Inc.                        | 4.721%  | 12/15/44      | 1,517               | 1,764                 |
| MetLife Inc.                        | 4.050%  | 3/1/45        | 2,311               | 2,514                 |
| MetLife Inc.                        | 4.600%  | 5/13/46       | 920                 | 1,084                 |
| Mitsubishi UFJ Financial Group Inc. | 4.286%  | 7/26/38       | 1,273               | 1,414                 |
| Mitsubishi UFJ Financial Group Inc. | 4.153%  | 3/7/39        | 1,444               | 1,584                 |



Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Mitsubishi UFJ Financial Group Inc.             | 3.751% | 7/18/39       | 3,445               | 3,599                 |
| Morgan Stanley                                  | 7.250% | 4/1/32        | 1,645               | 2,204                 |
| <sup>1</sup> Morgan Stanley                     | 3.971% | 7/22/38       | 5,884               | 6,190                 |
| <sup>1</sup> Morgan Stanley                     | 4.457% | 4/22/39       | 2,648               | 2,904                 |
| Morgan Stanley                                  | 3.217% | 4/22/42       | 6,953               | 6,632                 |
| Morgan Stanley                                  | 6.375% | 7/24/42       | 2,459               | 3,354                 |
| Morgan Stanley                                  | 4.300% | 1/27/45       | 4,319               | 4,700                 |
| Morgan Stanley                                  | 4.375% | 1/22/47       | 7,031               | 7,810                 |
| <sup>1</sup> Morgan Stanley                     | 5.597% | 3/24/51       | 2,943               | 3,927                 |
| <sup>1</sup> Morgan Stanley                     | 2.802% | 1/25/52       | 3,919               | 3,423                 |
| Nasdaq Inc.                                     | 2.500% | 12/21/40      | 1,083               | 911                   |
| Nasdaq Inc.                                     | 3.250% | 4/28/50       | 1,345               | 1,219                 |
| <sup>1</sup> Nationwide Financial Services Inc. | 6.750% | 5/15/37       | 826                 | 943                   |
| Old Republic International Corp.                | 3.850% | 6/11/51       | 1,425               | 1,344                 |
| PayPal Holdings Inc.                            | 3.250% | 6/1/50        | 1,425               | 1,335                 |
| Principal Financial Group Inc.                  | 6.050% | 10/15/36      | 365                 | 482                   |
| Principal Financial Group Inc.                  | 4.625% | 9/15/42       | 947                 | 1,082                 |
| Principal Financial Group Inc.                  | 4.350% | 5/15/43       | 979                 | 1,080                 |
| Principal Financial Group Inc.                  | 4.300% | 11/15/46      | 1,025               | 1,143                 |
| Progressive Corp.                               | 6.625% | 3/1/29        | 1                   | 1                     |
| Progressive Corp.                               | 6.250% | 12/1/32       | 1,149               | 1,492                 |
| Progressive Corp.                               | 4.350% | 4/25/44       | 1,990               | 2,232                 |
| Progressive Corp.                               | 3.700% | 1/26/45       | 1,560               | 1,599                 |
| Progressive Corp.                               | 4.125% | 4/15/47       | 1,499               | 1,638                 |
| Progressive Corp.                               | 4.200% | 3/15/48       | 1,483               | 1,633                 |
| Progressive Corp.                               | 3.950% | 3/26/50       | 1,350               | 1,444                 |
| <sup>1</sup> Prudential Financial Inc.          | 5.700% | 12/14/36      | 725                 | 921                   |
| <sup>1</sup> Prudential Financial Inc.          | 6.625% | 12/1/37       | 866                 | 1,175                 |
| <sup>1</sup> Prudential Financial Inc.          | 3.000% | 3/10/40       | 625                 | 587                   |
| <sup>1</sup> Prudential Financial Inc.          | 6.625% | 6/21/40       | 860                 | 1,174                 |
| <sup>1</sup> Prudential Financial Inc.          | 6.200% | 11/15/40      | 545                 | 708                   |
| <sup>1</sup> Prudential Financial Inc.          | 5.100% | 8/15/43       | 516                 | 576                   |
| <sup>1</sup> Prudential Financial Inc.          | 4.600% | 5/15/44       | 1,783               | 2,028                 |
| Prudential Financial Inc.                       | 3.905% | 12/7/47       | 2,850               | 2,971                 |
| <sup>1</sup> Prudential Financial Inc.          | 4.418% | 3/27/48       | 2,662               | 2,983                 |
| Prudential Financial Inc.                       | 3.935% | 12/7/49       | 2,791               | 2,932                 |
| <sup>1</sup> Prudential Financial Inc.          | 4.350% | 2/25/50       | 1,630               | 1,837                 |
| <sup>1</sup> Prudential Financial Inc.          | 3.700% | 3/13/51       | 990                 | 1,002                 |
| Raymond James Financial Inc.                    | 4.950% | 7/15/46       | 2,027               | 2,332                 |
| Raymond James Financial Inc.                    | 3.750% | 4/1/51        | 1,023               | 1,018                 |
| <sup>1</sup> Regions Bank                       | 6.450% | 6/26/37       | 1,110               | 1,453                 |
| Regions Financial Corp.                         | 7.375% | 12/10/37      | 600                 | 839                   |
| Selective Insurance Group Inc.                  | 5.375% | 3/1/49        | 685                 | 784                   |
| Sumitomo Mitsui Financial Group Inc.            | 2.296% | 1/12/41       | 1,265               | 1,070                 |
| Sumitomo Mitsui Financial Group Inc.            | 2.930% | 9/17/41       | 1,470               | 1,324                 |
| Transatlantic Holdings Inc.                     | 8.000% | 11/30/39      | 828                 | 1,228                 |
| Travelers Cos. Inc.                             | 6.750% | 6/20/36       | 1,440               | 1,991                 |
| <sup>1</sup> Travelers Cos. Inc.                | 6.250% | 6/15/37       | 590                 | 791                   |
| Travelers Cos. Inc.                             | 5.350% | 11/1/40       | 1,392               | 1,751                 |
| Travelers Cos. Inc.                             | 4.300% | 8/25/45       | 2,118               | 2,388                 |
| Travelers Cos. Inc.                             | 3.750% | 5/15/46       | 484                 | 502                   |
| Travelers Cos. Inc.                             | 4.000% | 5/30/47       | 1,066               | 1,147                 |
| Travelers Cos. Inc.                             | 4.050% | 3/7/48        | 1,716               | 1,865                 |
| Travelers Cos. Inc.                             | 4.100% | 3/4/49        | 830                 | 914                   |
| Travelers Cos. Inc.                             | 2.550% | 4/27/50       | 960                 | 821                   |

Long-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Travelers Cos. Inc.               | 3.050% | 6/8/51        | 2,390               | 2,228                 |
| Travelers Property Casualty Corp. | 6.375% | 3/15/33       | 318                 | 417                   |
| Unum Group                        | 5.750% | 8/15/42       | 1,034               | 1,152                 |
| Unum Group                        | 4.500% | 12/15/49      | 1,603               | 1,547                 |
| Unum Group                        | 4.125% | 6/15/51       | 841                 | 763                   |
| Visa Inc.                         | 4.150% | 12/14/35      | 4,227               | 4,741                 |
| Visa Inc.                         | 2.700% | 4/15/40       | 1,310               | 1,232                 |
| Visa Inc.                         | 4.300% | 12/14/45      | 7,394               | 8,562                 |
| Visa Inc.                         | 3.650% | 9/15/47       | 1,720               | 1,823                 |
| Visa Inc.                         | 2.000% | 8/15/50       | 3,009               | 2,397                 |
| Voya Financial Inc.               | 5.700% | 7/15/43       | 592                 | 745                   |
| Voya Financial Inc.               | 4.800% | 6/15/46       | 987                 | 1,143                 |
| W R Berkley Corp.                 | 4.750% | 8/1/44        | 1,511               | 1,716                 |
| W R Berkley Corp.                 | 4.000% | 5/12/50       | 540                 | 550                   |
| W R Berkley Corp.                 | 3.150% | 9/30/61       | 1,325               | 1,100                 |
| Wachovia Corp.                    | 7.500% | 4/15/35       | 515                 | 694                   |
| Wachovia Corp.                    | 5.500% | 8/1/35        | 1,468               | 1,736                 |
| <sup>1</sup> Wells Fargo & Co.    | 3.068% | 4/30/41       | 9,811               | 9,152                 |
| Wells Fargo & Co.                 | 5.375% | 11/2/43       | 4,939               | 5,902                 |
| Wells Fargo & Co.                 | 5.606% | 1/15/44       | 6,880               | 8,432                 |
| <sup>1</sup> Wells Fargo & Co.    | 4.650% | 11/4/44       | 5,109               | 5,596                 |
| Wells Fargo & Co.                 | 3.900% | 5/1/45        | 3,960               | 4,108                 |
| <sup>1</sup> Wells Fargo & Co.    | 4.900% | 11/17/45      | 5,769               | 6,543                 |
| <sup>1</sup> Wells Fargo & Co.    | 4.400% | 6/14/46       | 3,392               | 3,636                 |
| <sup>1</sup> Wells Fargo & Co.    | 4.750% | 12/7/46       | 2,603               | 2,928                 |
| <sup>1</sup> Wells Fargo & Co.    | 5.013% | 4/4/51        | 9,083               | 11,199                |
| Wells Fargo Bank NA               | 5.950% | 8/26/36       | 1,402               | 1,768                 |
| <sup>1</sup> Wells Fargo Bank NA  | 5.850% | 2/1/37        | 1,403               | 1,737                 |
| <sup>1</sup> Wells Fargo Bank NA  | 6.600% | 1/15/38       | 3,793               | 5,140                 |
| Western Union Co.                 | 6.200% | 11/17/36      | 1,487               | 1,681                 |
| Westpac Banking Corp.             | 4.421% | 7/24/39       | 2,826               | 3,053                 |
| Westpac Banking Corp.             | 2.963% | 11/16/40      | 1,433               | 1,261                 |
| Westpac Banking Corp.             | 3.133% | 11/18/41      | 2,750               | 2,473                 |
| Willis North America Inc.         | 5.050% | 9/15/48       | 1,354               | 1,549                 |
| Willis North America Inc.         | 3.875% | 9/15/49       | 1,762               | 1,724                 |
| XLIT Ltd.                         | 5.250% | 12/15/43      | 512                 | 656                   |
| XLIT Ltd.                         | 5.500% | 3/31/45       | 1,035               | 1,286                 |

794,398

Health Care (14.5%)

|                     |        |          |       |       |
|---------------------|--------|----------|-------|-------|
| Abbott Laboratories | 4.750% | 11/30/36 | 3,670 | 4,372 |
| Abbott Laboratories | 6.150% | 11/30/37 | 1,362 | 1,861 |
| Abbott Laboratories | 6.000% | 4/1/39   | 1,090 | 1,455 |
| Abbott Laboratories | 5.300% | 5/27/40  | 1,828 | 2,288 |
| Abbott Laboratories | 4.750% | 4/15/43  | 1,308 | 1,551 |
| Abbott Laboratories | 4.900% | 11/30/46 | 6,178 | 7,633 |
| AbbVie Inc.         | 4.550% | 3/15/35  | 2,601 | 2,886 |
| AbbVie Inc.         | 4.500% | 5/14/35  | 5,090 | 5,647 |
| AbbVie Inc.         | 4.300% | 5/14/36  | 4,814 | 5,244 |
| AbbVie Inc.         | 4.050% | 11/21/39 | 7,156 | 7,513 |
| AbbVie Inc.         | 4.625% | 10/1/42  | 2,925 | 3,204 |
| AbbVie Inc.         | 4.400% | 11/6/42  | 4,281 | 4,625 |
| AbbVie Inc.         | 4.850% | 6/15/44  | 1,760 | 1,990 |
| AbbVie Inc.         | 4.750% | 3/15/45  | 2,322 | 2,582 |
| AbbVie Inc.         | 4.700% | 5/14/45  | 4,645 | 5,162 |
| AbbVie Inc.         | 4.450% | 5/14/46  | 5,822 | 6,284 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| AbbVie Inc.                                    | 4.875% | 11/14/48      | 4,230               | 4,868                 |
| AbbVie Inc.                                    | 4.250% | 11/21/49      | 11,279              | 11,987                |
| Adventist Health System                        | 3.630% | 3/1/49        | 955                 | 988                   |
| Advocate Health & Hospitals Corp.              | 4.272% | 8/15/48       | 544                 | 619                   |
| Advocate Health & Hospitals Corp.              | 3.387% | 10/15/49      | 740                 | 735                   |
| <sup>1</sup> Advocate Health & Hospitals Corp. | 3.008% | 6/15/50       | 1,963               | 1,853                 |
| Aetna Inc.                                     | 6.625% | 6/15/36       | 899                 | 1,197                 |
| Aetna Inc.                                     | 6.750% | 12/15/37      | 522                 | 707                   |
| Aetna Inc.                                     | 4.500% | 5/15/42       | 625                 | 671                   |
| Aetna Inc.                                     | 4.125% | 11/15/42      | 2,407               | 2,468                 |
| Aetna Inc.                                     | 4.750% | 3/15/44       | 1,763               | 1,965                 |
| Aetna Inc.                                     | 3.875% | 8/15/47       | 646                 | 651                   |
| AHS Hospital Corp.                             | 5.024% | 7/1/45        | 948                 | 1,169                 |
| <sup>1</sup> AHS Hospital Corp.                | 2.780% | 7/1/51        | 1,230               | 1,058                 |
| <sup>1</sup> Allina Health System              | 3.887% | 4/15/49       | 617                 | 657                   |
| <sup>1</sup> Allina Health System              | 2.902% | 11/15/51      | 400                 | 358                   |
| AmerisourceBergen Corp.                        | 4.250% | 3/1/45        | 1,675               | 1,734                 |
| AmerisourceBergen Corp.                        | 4.300% | 12/15/47      | 1,021               | 1,072                 |
| Amgen Inc.                                     | 6.400% | 2/1/39        | 985                 | 1,332                 |
| Amgen Inc.                                     | 3.150% | 2/21/40       | 3,895               | 3,625                 |
| Amgen Inc.                                     | 5.750% | 3/15/40       | 344                 | 428                   |
| Amgen Inc.                                     | 2.800% | 8/15/41       | 3,048               | 2,676                 |
| Amgen Inc.                                     | 4.950% | 10/1/41       | 2,281               | 2,620                 |
| Amgen Inc.                                     | 5.150% | 11/15/41      | 712                 | 827                   |
| Amgen Inc.                                     | 5.650% | 6/15/42       | 870                 | 1,082                 |
| Amgen Inc.                                     | 4.400% | 5/1/45        | 4,545               | 4,857                 |
| Amgen Inc.                                     | 4.563% | 6/15/48       | 3,351               | 3,675                 |
| Amgen Inc.                                     | 3.375% | 2/21/50       | 4,968               | 4,557                 |
| Amgen Inc.                                     | 4.663% | 6/15/51       | 7,642               | 8,573                 |
| Amgen Inc.                                     | 3.000% | 1/15/52       | 2,640               | 2,263                 |
| Amgen Inc.                                     | 4.200% | 2/22/52       | 2,000               | 2,097                 |
| Amgen Inc.                                     | 2.770% | 9/1/53        | 2,737               | 2,224                 |
| Amgen Inc.                                     | 4.400% | 2/22/62       | 3,200               | 3,371                 |
| Anthem Inc.                                    | 5.950% | 12/15/34      | 686                 | 860                   |
| Anthem Inc.                                    | 5.850% | 1/15/36       | 1,115               | 1,400                 |
| Anthem Inc.                                    | 4.625% | 5/15/42       | 1,622               | 1,820                 |
| Anthem Inc.                                    | 4.650% | 1/15/43       | 3,061               | 3,439                 |
| Anthem Inc.                                    | 5.100% | 1/15/44       | 2,063               | 2,453                 |
| Anthem Inc.                                    | 4.650% | 8/15/44       | 2,701               | 3,037                 |
| Anthem Inc.                                    | 4.375% | 12/1/47       | 735                 | 808                   |
| Anthem Inc.                                    | 4.550% | 3/1/48        | 1,900               | 2,143                 |
| Anthem Inc.                                    | 3.700% | 9/15/49       | 2,182               | 2,171                 |
| Anthem Inc.                                    | 3.125% | 5/15/50       | 2,111               | 1,920                 |
| Anthem Inc.                                    | 3.600% | 3/15/51       | 2,920               | 2,874                 |
| <sup>1</sup> Ascension Health                  | 3.106% | 11/15/39      | 685                 | 678                   |
| Ascension Health                               | 3.945% | 11/15/46      | 782                 | 867                   |
| <sup>1</sup> Ascension Health                  | 4.847% | 11/15/53      | 1,045               | 1,347                 |
| AstraZeneca plc                                | 6.450% | 9/15/37       | 5,980               | 8,200                 |
| AstraZeneca plc                                | 4.000% | 9/18/42       | 2,125               | 2,307                 |
| AstraZeneca plc                                | 4.375% | 11/16/45      | 2,113               | 2,419                 |
| AstraZeneca plc                                | 4.375% | 8/17/48       | 1,634               | 1,889                 |
| AstraZeneca plc                                | 2.125% | 8/6/50        | 1,760               | 1,389                 |
| AstraZeneca plc                                | 3.000% | 5/28/51       | 1,665               | 1,562                 |
| Banner Health                                  | 2.907% | 1/1/42        | 750                 | 699                   |
| <sup>1</sup> Banner Health                     | 3.181% | 1/1/50        | 140                 | 135                   |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Banner Health  | 2.913% | 1/1/51        | 1,340               | 1,229                 |
| <sup>1</sup> Baptist Health South Florida Obligated Group            | 3.115% | 11/15/71      | 675                 | 591                   |
| <sup>1</sup> Baptist Healthcare System Obligated Group               | 3.540% | 8/15/50       | 1,046               | 1,039                 |
| Baxalta Inc.   | 5.250% | 6/23/45       | 1,465               | 1,746                 |
| Baxter International Inc.  | 3.500% | 8/15/46       | 1,038               | 1,003                 |
| <sup>2</sup> Baxter International Inc.                               | 3.132% | 12/1/51       | 2,025               | 1,823                 |
| <sup>1</sup> BayCare Health System Inc.                              | 3.831% | 11/15/50      | 1,363               | 1,490                 |
| Baylor Scott & White Holdings  | 4.185% | 11/15/45      | 1,441               | 1,597                 |
| Baylor Scott & White Holdings  | 3.967% | 11/15/46      | 848                 | 925                   |
| <sup>1</sup> Baylor Scott & White Holdings                           | 2.839% | 11/15/50      | 1,442               | 1,303                 |
| Becton Dickinson & Co.   | 4.685% | 12/15/44      | 404                 | 451                   |
| Becton Dickinson & Co.   | 4.669% | 6/6/47        | 4,745               | 5,322                 |
| Becton Dickinson & Co.   | 3.794% | 5/20/50       | 1,710               | 1,709                 |
| <sup>1</sup> Beth Israel Lahey Health Inc.                           | 3.080% | 7/1/51        | 1,120               | 1,000                 |
| <sup>1</sup> BSHS System Obligated Group                             | 3.487% | 7/15/49       | 860                 | 859                   |
| Biogen Inc.  | 3.150% | 5/1/50        | 4,799               | 3,968                 |
| <sup>2</sup> Biogen Inc.   | 3.250% | 2/15/51       | 2,035               | 1,712                 |
| <sup>1</sup> Bon Secours Mercy Health Inc.                           | 3.205% | 6/1/50        | 860                 | 799                   |
| Boston Scientific Corp.  | 6.750% | 11/15/35      | 425                 | 564                   |
| Boston Scientific Corp.  | 4.550% | 3/1/39        | 2,130               | 2,357                 |
| Boston Scientific Corp.  | 4.700% | 3/1/49        | 2,735               | 3,117                 |
| <sup>3</sup> Bristol-Myers Squibb Co.                                | 2.950% | 3/15/32       | 4,000               | 4,058                 |
| Bristol-Myers Squibb Co.   | 4.125% | 6/15/39       | 3,491               | 3,828                 |
| Bristol-Myers Squibb Co.   | 2.350% | 11/13/40      | 415                 | 359                   |
| <sup>3</sup> Bristol-Myers Squibb Co.                                | 3.550% | 3/15/42       | 2,978               | 3,039                 |
| Bristol-Myers Squibb Co.   | 3.250% | 8/1/42        | 1,540               | 1,496                 |
| Bristol-Myers Squibb Co.   | 4.500% | 3/1/44        | 1,995               | 2,311                 |
| Bristol-Myers Squibb Co.   | 4.625% | 5/15/44       | 1,121               | 1,321                 |
| Bristol-Myers Squibb Co.   | 5.000% | 8/15/45       | 4,332               | 5,360                 |
| Bristol-Myers Squibb Co.   | 4.350% | 11/15/47      | 3,320               | 3,766                 |
| Bristol-Myers Squibb Co.   | 4.550% | 2/20/48       | 3,788               | 4,406                 |
| Bristol-Myers Squibb Co.   | 4.250% | 10/26/49      | 8,422               | 9,462                 |
| Bristol-Myers Squibb Co.   | 2.550% | 11/13/50      | 455                 | 386                   |
| <sup>3</sup> Bristol-Myers Squibb Co.                                | 3.700% | 3/15/52       | 4,250               | 4,382                 |
| <sup>3</sup> Bristol-Myers Squibb Co.                                | 3.900% | 3/15/62       | 2,500               | 2,596                 |
| Cardinal Health Inc.   | 4.600% | 3/15/43       | 470                 | 492                   |
| Cardinal Health Inc.   | 4.500% | 11/15/44      | 769                 | 792                   |
| Cardinal Health Inc.   | 4.900% | 9/15/45       | 1,865               | 2,021                 |
| Cardinal Health Inc.   | 4.368% | 6/15/47       | 696                 | 715                   |
| <sup>1</sup> Catholic Health Services of Long Island Obligated Group | 3.368% | 7/1/50        | 1,090               | 1,017                 |
| Children's Health System of Texas                                    | 2.511% | 8/15/50       | 1,305               | 1,097                 |
| <sup>1</sup> Children's Hospital                                     | 2.928% | 7/15/50       | 840                 | 736                   |
| <sup>1</sup> Children's Hospital Corp.                               | 4.115% | 1/1/47        | 825                 | 936                   |
| <sup>1</sup> Children's Hospital Corp.                               | 2.585% | 2/1/50        | 1,265               | 1,083                 |
| Children's Hospital Medical Center                                   | 4.268% | 5/15/44       | 790                 | 883                   |
| <sup>1</sup> Children's Hospital of Philadelphia                     | 2.704% | 7/1/50        | 1,300               | 1,148                 |
| Cigna Corp.  | 4.800% | 8/15/38       | 3,874               | 4,322                 |
| Cigna Corp.  | 3.200% | 3/15/40       | 608                 | 562                   |
| <sup>1</sup> Cigna Corp.   | 6.125% | 11/15/41      | 1,738               | 2,248                 |
| <sup>1</sup> Cigna Corp.   | 4.800% | 7/15/46       | 2,855               | 3,183                 |
| <sup>1</sup> Cigna Corp.   | 3.875% | 10/15/47      | 3,258               | 3,194                 |
| Cigna Corp.  | 4.900% | 12/15/48      | 5,733               | 6,511                 |
| Cigna Corp.  | 3.400% | 3/15/50       | 3,015               | 2,758                 |
| Cigna Corp.  | 3.400% | 3/15/51       | 1,202               | 1,096                 |
| <sup>1</sup> City of Hope  | 5.623% | 11/15/43      | 567                 | 732                   |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| <sup>1</sup> City of Hope   | 4.378% | 8/15/48       | 1,220               | 1,404                 |
| <sup>1</sup> CommonSpirit Health                                    | 4.350% | 11/1/42       | 2,107               | 2,202                 |
| CommonSpirit Health   | 3.817% | 10/1/49       | 1,665               | 1,699                 |
| CommonSpirit Health   | 4.187% | 10/1/49       | 1,540               | 1,623                 |
| CommonSpirit Health   | 3.910% | 10/1/50       | 910                 | 918                   |
| <sup>1</sup> Community Health Network Inc.                          | 3.099% | 5/1/50        | 1,100               | 995                   |
| <sup>1</sup> Cottage Health Obligated Group                         | 3.304% | 11/1/49       | 1,304               | 1,253                 |
| CVS Health Corp.  | 4.875% | 7/20/35       | 3,567               | 4,100                 |
| CVS Health Corp.  | 4.780% | 3/25/38       | 9,301               | 10,414                |
| CVS Health Corp.  | 6.125% | 9/15/39       | 1,171               | 1,500                 |
| CVS Health Corp.  | 4.125% | 4/1/40        | 2,931               | 3,044                 |
| CVS Health Corp.  | 2.700% | 8/21/40       | 1,111               | 969                   |
| CVS Health Corp.  | 5.300% | 12/5/43       | 2,840               | 3,380                 |
| CVS Health Corp.  | 5.125% | 7/20/45       | 4,555               | 5,279                 |
| CVS Health Corp.  | 5.050% | 3/25/48       | 18,307              | 21,382                |
| CVS Health Corp.  | 4.250% | 4/1/50        | 1,555               | 1,668                 |
| Danaher Corp.   | 4.375% | 9/15/45       | 1,280               | 1,434                 |
| Danaher Corp.   | 2.600% | 10/1/50       | 2,385               | 2,032                 |
| Danaher Corp.   | 2.800% | 12/10/51      | 2,100               | 1,858                 |
| <sup>1</sup> Dartmouth-Hitchcock Health                             | 4.178% | 8/1/48        | 848                 | 911                   |
| DH Europe Finance II Sarl   | 3.250% | 11/15/39      | 2,497               | 2,446                 |
| DH Europe Finance II Sarl   | 3.400% | 11/15/49      | 1,235               | 1,208                 |
| Dignity Health  | 4.500% | 11/1/42       | 960                 | 1,053                 |
| Dignity Health  | 5.267% | 11/1/64       | 649                 | 808                   |
| <sup>1</sup> Duke University Health System Inc.                     | 3.920% | 6/1/47        | 1,533               | 1,681                 |
| Eli Lilly & Co.   | 3.950% | 5/15/47       | 400                 | 449                   |
| Eli Lilly & Co.   | 3.950% | 3/15/49       | 2,663               | 2,982                 |
| Eli Lilly & Co.   | 2.250% | 5/15/50       | 3,075               | 2,553                 |
| Eli Lilly & Co.   | 2.500% | 9/15/60       | 4,195               | 3,466                 |
| <sup>1</sup> Franciscan Missionaries of Our Lady Health System Inc. | 3.914% | 7/1/49        | 760                 | 782                   |
| Gilead Sciences Inc.  | 4.600% | 9/1/35        | 3,790               | 4,287                 |
| Gilead Sciences Inc.  | 4.000% | 9/1/36        | 777                 | 829                   |
| Gilead Sciences Inc.  | 2.600% | 10/1/40       | 245                 | 211                   |
| Gilead Sciences Inc.  | 5.650% | 12/1/41       | 3,018               | 3,771                 |
| Gilead Sciences Inc.  | 4.800% | 4/1/44        | 5,556               | 6,306                 |
| Gilead Sciences Inc.  | 4.500% | 2/1/45        | 5,026               | 5,498                 |
| Gilead Sciences Inc.  | 4.750% | 3/1/46        | 4,298               | 4,878                 |
| Gilead Sciences Inc.  | 4.150% | 3/1/47        | 2,417               | 2,536                 |
| Gilead Sciences Inc.  | 2.800% | 10/1/50       | 560                 | 474                   |
| GlaxoSmithKline Capital Inc.  | 5.375% | 4/15/34       | 257                 | 322                   |
| GlaxoSmithKline Capital Inc.  | 6.375% | 5/15/38       | 6,773               | 9,359                 |
| GlaxoSmithKline Capital Inc.  | 4.200% | 3/18/43       | 1,059               | 1,189                 |
| <sup>1</sup> Hackensack Meridian Health Inc.                        | 2.675% | 9/1/41        | 672                 | 603                   |
| Hackensack Meridian Health Inc.                                     | 4.211% | 7/1/48        | 890                 | 1,010                 |
| <sup>1</sup> Hackensack Meridian Health Inc.                        | 2.875% | 9/1/50        | 1,085               | 996                   |
| Hackensack Meridian Health Inc.                                     | 4.500% | 7/1/57        | 998                 | 1,209                 |
| <sup>1</sup> Hartford HealthCare Corp.                              | 3.447% | 7/1/54        | 956                 | 927                   |
| HCA Inc.  | 5.125% | 6/15/39       | 3,100               | 3,459                 |
| HCA Inc.  | 5.500% | 6/15/47       | 2,404               | 2,814                 |
| HCA Inc.  | 5.250% | 6/15/49       | 4,065               | 4,626                 |
| HCA Inc.  | 3.500% | 7/15/51       | 3,005               | 2,670                 |
| Humana Inc.   | 4.625% | 12/1/42       | 2,163               | 2,418                 |
| Humana Inc.   | 4.950% | 10/1/44       | 1,199               | 1,397                 |
| Humana Inc.   | 4.800% | 3/15/47       | 820                 | 943                   |
| Humana Inc.   | 3.950% | 8/15/49       | 510                 | 523                   |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| IHC Health Services Inc.                                    | 4.131% | 5/15/48       | 926                 | 1,091                 |
| Indiana University Health Inc. Obligated Group              | 3.970% | 11/1/48       | 1,046               | 1,158                 |
| <sup>1</sup> Indiana University Health Inc. Obligated Group | 2.852% | 11/1/51       | 750                 | 703                   |
| <sup>1</sup> Integris Baptist Medical Center Inc.           | 3.875% | 8/15/50       | 1,350               | 1,424                 |
| <sup>1</sup> Iowa Health System                             | 3.665% | 2/15/50       | 330                 | 334                   |
| Johns Hopkins Health System Corp.                           | 3.837% | 5/15/46       | 140                 | 153                   |
| Johnson & Johnson   | 4.950% | 5/15/33       | 714                 | 874                   |
| Johnson & Johnson   | 4.375% | 12/15/33      | 1,542               | 1,792                 |
| Johnson & Johnson   | 3.550% | 3/1/36        | 2,264               | 2,440                 |
| Johnson & Johnson   | 3.625% | 3/3/37        | 2,571               | 2,772                 |
| Johnson & Johnson   | 5.950% | 8/15/37       | 2,522               | 3,420                 |
| Johnson & Johnson   | 3.400% | 1/15/38       | 3,266               | 3,389                 |
| Johnson & Johnson   | 5.850% | 7/15/38       | 1,040               | 1,387                 |
| Johnson & Johnson   | 2.100% | 9/1/40        | 1,197               | 1,034                 |
| Johnson & Johnson   | 4.500% | 9/1/40        | 1,417               | 1,657                 |
| Johnson & Johnson   | 4.850% | 5/15/41       | 1,861               | 2,285                 |
| Johnson & Johnson   | 4.500% | 12/5/43       | 1,550               | 1,827                 |
| Johnson & Johnson   | 3.700% | 3/1/46        | 4,239               | 4,550                 |
| Johnson & Johnson   | 3.750% | 3/3/47        | 1,860               | 2,024                 |
| Johnson & Johnson   | 3.500% | 1/15/48       | 478                 | 499                   |
| Johnson & Johnson   | 2.250% | 9/1/50        | 1,969               | 1,651                 |
| Johnson & Johnson   | 2.450% | 9/1/60        | 1,752               | 1,456                 |
| <sup>1</sup> Kaiser Foundation Hospitals                    | 2.810% | 6/1/41        | 2,705               | 2,497                 |
| Kaiser Foundation Hospitals                                 | 4.875% | 4/1/42        | 2,230               | 2,675                 |
| Kaiser Foundation Hospitals                                 | 4.150% | 5/1/47        | 3,581               | 4,019                 |
| <sup>1</sup> Kaiser Foundation Hospitals                    | 3.266% | 11/1/49       | 2,076               | 2,017                 |
| <sup>1</sup> Kaiser Foundation Hospitals                    | 3.002% | 6/1/51        | 2,205               | 2,048                 |
| Koninklijke Philips NV                                      | 6.875% | 3/11/38       | 1,128               | 1,542                 |
| Koninklijke Philips NV                                      | 5.000% | 3/15/42       | 784                 | 922                   |
| Laboratory Corp. of America Holdings                        | 4.700% | 2/1/45        | 1,630               | 1,798                 |
| <sup>1</sup> Mass General Brigham Inc.                      | 3.765% | 7/1/48        | 750                 | 825                   |
| <sup>1</sup> Mass General Brigham Inc.                      | 3.192% | 7/1/49        | 1,172               | 1,129                 |
| <sup>1</sup> Mass General Brigham Inc.                      | 4.117% | 7/1/55        | 370                 | 420                   |
| <sup>1</sup> Mass General Brigham Inc.                      | 3.342% | 7/1/60        | 1,770               | 1,669                 |
| <sup>1</sup> Mayo Clinic                                    | 4.000% | 11/15/47      | 863                 | 989                   |
| <sup>1</sup> Mayo Clinic                                    | 4.128% | 11/15/52      | 725                 | 841                   |
| <sup>1</sup> Mayo Clinic                                    | 3.196% | 11/15/61      | 1,840               | 1,785                 |
| <sup>1</sup> McLaren Health Care Corp.                      | 4.386% | 5/15/48       | 1,025               | 1,163                 |
| <sup>1</sup> MedStar Health Inc.                            | 3.626% | 8/15/49       | 980                 | 965                   |
| Medtronic Inc.  | 4.375% | 3/15/35       | 5,540               | 6,347                 |
| Medtronic Inc.  | 4.625% | 3/15/45       | 3,617               | 4,260                 |
| Memorial Health Services                                    | 3.447% | 11/1/49       | 875                 | 867                   |
| Memorial Sloan-Kettering Cancer Center                      | 5.000% | 7/1/42        | 595                 | 736                   |
| <sup>1</sup> Memorial Sloan-Kettering Cancer Center         | 2.955% | 1/1/50        | 1,255               | 1,148                 |
| Memorial Sloan-Kettering Cancer Center                      | 4.125% | 7/1/52        | 1,570               | 1,804                 |
| <sup>1</sup> Memorial Sloan-Kettering Cancer Center         | 4.200% | 7/1/55        | 724                 | 840                   |
| Merck & Co. Inc.  | 6.500% | 12/1/33       | 1,700               | 2,297                 |
| Merck & Co. Inc.  | 3.900% | 3/7/39        | 2,643               | 2,865                 |
| Merck & Co. Inc.  | 2.350% | 6/24/40       | 1,517               | 1,336                 |
| Merck & Co. Inc.  | 3.600% | 9/15/42       | 2,200               | 2,268                 |
| Merck & Co. Inc.  | 4.150% | 5/18/43       | 927                 | 1,030                 |
| Merck & Co. Inc.  | 3.700% | 2/10/45       | 4,611               | 4,814                 |
| Merck & Co. Inc.  | 4.000% | 3/7/49        | 2,088               | 2,301                 |
| Merck & Co. Inc.  | 2.450% | 6/24/50       | 1,661               | 1,419                 |
| Merck & Co. Inc.  | 2.750% | 12/10/51      | 6,070               | 5,423                 |

Long-Term Corporate Bond Index Fund

|   | Coupon  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |       |
|---|---|---------------|---------------------|-----------------------|-------|
|   | Merck & Co. Inc.  | 2.900%        | 12/10/61            | 3,825                 | 3,375 |
|   | Merck Sharp & Dohme Corp.   | 5.750%        | 11/15/36            | 1,099                 | 1,437 |
| 1 | Methodist Hospital  | 2.705%        | 12/1/50             | 1,220                 | 1,070 |
| 1 | MidMichigan Health  | 3.409%        | 6/1/50              | 845                   | 819   |
| 1 | Montefiore Obligated Group  | 5.246%        | 11/1/48             | 1,065                 | 1,106 |
|   | Montefiore Obligated Group  | 4.287%        | 9/1/50              | 742                   | 670   |
| 1 | Mount Sinai Hospitals Group Inc.  | 3.981%        | 7/1/48              | 625                   | 674   |
| 1 | Mount Sinai Hospitals Group Inc.  | 3.737%        | 7/1/49              | 785                   | 795   |
| 1 | Mount Sinai Hospitals Group Inc.  | 3.391%        | 7/1/50              | 1,480                 | 1,375 |
|   | MultiCare Health System   | 2.803%        | 8/15/50             | 725                   | 647   |
|   | Mylan Inc.  | 5.400%        | 11/29/43            | 1,643                 | 1,830 |
|   | Mylan Inc.  | 5.200%        | 4/15/48             | 1,434                 | 1,556 |
|   | New York & Presbyterian Hospital  | 2.256%        | 8/1/40              | 906                   | 790   |
|   | New York & Presbyterian Hospital  | 4.024%        | 8/1/45              | 808                   | 886   |
|   | New York & Presbyterian Hospital  | 4.063%        | 8/1/56              | 1,188                 | 1,334 |
|   | New York & Presbyterian Hospital  | 2.606%        | 8/1/60              | 1,038                 | 866   |
| 1 | New York & Presbyterian Hospital  | 3.954%        | 8/1/19              | 1,122                 | 1,141 |
|   | Northwell Healthcare Inc.   | 3.979%        | 11/1/46             | 1,455                 | 1,519 |
|   | Northwell Healthcare Inc.   | 4.260%        | 11/1/47             | 1,370                 | 1,474 |
|   | Northwell Healthcare Inc.   | 3.809%        | 11/1/49             | 1,350                 | 1,384 |
| 1 | Northwestern Memorial Healthcare Obligated Group                              | 2.633%        | 7/15/51             | 781                   | 670   |
|   | Novant Health Inc.  | 2.637%        | 11/1/36             | 1,665                 | 1,550 |
|   | Novant Health Inc.  | 3.168%        | 11/1/51             | 1,780                 | 1,694 |
|   | Novartis Capital Corp.  | 3.700%        | 9/21/42             | 1,299                 | 1,375 |
|   | Novartis Capital Corp.  | 4.400%        | 5/6/44              | 4,608                 | 5,359 |
|   | Novartis Capital Corp.  | 4.000%        | 11/20/45            | 2,449                 | 2,717 |
|   | Novartis Capital Corp.  | 2.750%        | 8/14/50             | 2,378                 | 2,177 |
| 1 | NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | 2.667%        | 10/1/50             | 725                   | 632   |
| 1 | NYU Langone Hospitals   | 5.750%        | 7/1/43              | 995                   | 1,301 |
|   | NYU Langone Hospitals   | 4.784%        | 7/1/44              | 817                   | 944   |
| 1 | NYU Langone Hospitals   | 4.368%        | 7/1/47              | 798                   | 887   |
| 1 | NYU Langone Hospitals   | 3.380%        | 7/1/55              | 1,322                 | 1,227 |
|   | OhioHealth Corp.  | 2.834%        | 11/15/41            | 775                   | 711   |
| 1 | OhioHealth Corp.  | 3.042%        | 11/15/50            | 696                   | 659   |
|   | Orlando Health Obligated Group  | 4.089%        | 10/1/48             | 698                   | 771   |
|   | Orlando Health Obligated Group  | 3.327%        | 10/1/50             | 925                   | 905   |
| 1 | PeaceHealth Obligated Group   | 4.787%        | 11/15/48            | 840                   | 1,026 |
| 1 | PeaceHealth Obligated Group   | 3.218%        | 11/15/50            | 1,040                 | 957   |
|   | PerkinElmer Inc.  | 3.625%        | 3/15/51             | 735                   | 707   |
|   | Pfizer Inc.   | 4.000%        | 12/15/36            | 3,859                 | 4,269 |
|   | Pfizer Inc.   | 4.100%        | 9/15/38             | 1,185                 | 1,317 |
|   | Pfizer Inc.   | 3.900%        | 3/15/39             | 1,747                 | 1,904 |
|   | Pfizer Inc.   | 7.200%        | 3/15/39             | 4,371                 | 6,546 |
|   | Pfizer Inc.   | 2.550%        | 5/28/40             | 2,473                 | 2,262 |
|   | Pfizer Inc.   | 4.300%        | 6/15/43             | 3,011                 | 3,405 |
|   | Pfizer Inc.   | 4.400%        | 5/15/44             | 3,407                 | 3,918 |
|   | Pfizer Inc.   | 4.125%        | 12/15/46            | 1,827                 | 2,059 |
|   | Pfizer Inc.   | 4.200%        | 9/15/48             | 1,887                 | 2,152 |
|   | Pfizer Inc.   | 4.000%        | 3/15/49             | 1,613                 | 1,794 |
|   | Pfizer Inc.   | 2.700%        | 5/28/50             | 3,381                 | 3,062 |
|   | Piedmont Healthcare Inc.  | 2.864%        | 1/1/52              | 985                   | 866   |
| 1 | Providence St. Joseph Health Obligated Group                                  | 3.744%        | 10/1/47             | 1,195                 | 1,267 |
| 1 | Providence St. Joseph Health Obligated Group                                  | 3.930%        | 10/1/48             | 975                   | 1,035 |
| 1 | Rady Children's Hospital-San Diego  | 3.154%        | 8/15/51             | 1,000                 | 977   |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Regeneron Pharmaceuticals Inc.           | 2.800% | 9/15/50       | 228                 | 188                   |
| Royalty Pharma plc                       | 3.300% | 9/2/40        | 1,565               | 1,385                 |
| Royalty Pharma plc                       | 3.550% | 9/2/50        | 2,186               | 1,896                 |
| Royalty Pharma plc                       | 3.350% | 9/2/51        | 2,180               | 1,824                 |
| RWJ Barnabas Health Inc.                 | 3.949% | 7/1/46        | 1,436               | 1,547                 |
| RWJ Barnabas Health Inc.                 | 3.477% | 7/1/49        | 300                 | 304                   |
| <sup>1</sup> Seattle Children's Hospital | 2.719% | 10/1/50       | 875                 | 767                   |
| <sup>1</sup> Sentara Healthcare          | 2.927% | 11/1/51       | 400                 | 373                   |
| <sup>1</sup> Sharp HealthCare            | 2.680% | 8/1/50        | 635                 | 557                   |
| <sup>1</sup> Stanford Health Care        | 3.795% | 11/15/48      | 940                 | 1,000                 |
| Stanford Health Care                     | 3.027% | 8/15/51       | 1,063               | 991                   |
| STERIS Irish FinCo Unltd. Co.            | 3.750% | 3/15/51       | 2,335               | 2,240                 |
| Stryker Corp.                            | 4.100% | 4/1/43        | 1,002               | 1,075                 |
| Stryker Corp.                            | 4.375% | 5/15/44       | 1,909               | 2,125                 |
| Stryker Corp.                            | 4.625% | 3/15/46       | 1,873               | 2,143                 |
| Stryker Corp.                            | 2.900% | 6/15/50       | 1,292               | 1,139                 |
| Summa Health                             | 3.511% | 11/15/51      | 810                 | 813                   |
| <sup>1</sup> Sutter Health               | 3.161% | 8/15/40       | 860                 | 804                   |
| <sup>1</sup> Sutter Health               | 4.091% | 8/15/48       | 1,080               | 1,177                 |
| <sup>1</sup> Sutter Health               | 3.361% | 8/15/50       | 1,140               | 1,081                 |
| Takeda Pharmaceutical Co. Ltd.           | 3.025% | 7/9/40        | 2,667               | 2,417                 |
| Takeda Pharmaceutical Co. Ltd.           | 3.175% | 7/9/50        | 4,456               | 3,989                 |
| Takeda Pharmaceutical Co. Ltd.           | 3.375% | 7/9/60        | 2,355               | 2,097                 |
| Texas Health Resources                   | 2.328% | 11/15/50      | 1,320               | 1,129                 |
| <sup>1</sup> Texas Health Resources      | 4.330% | 11/15/55      | 386                 | 449                   |
| Thermo Fisher Scientific Inc.            | 2.800% | 10/15/41      | 2,555               | 2,349                 |
| Thermo Fisher Scientific Inc.            | 5.300% | 2/1/44        | 1,163               | 1,470                 |
| Thermo Fisher Scientific Inc.            | 4.100% | 8/15/47       | 1,601               | 1,778                 |
| Toledo Hospital                          | 5.750% | 11/15/38      | 610                 | 681                   |
| Toledo Hospital                          | 6.015% | 11/15/48      | 1,021               | 1,201                 |
| <sup>1</sup> Trinity Health Corp.        | 2.632% | 12/1/40       | 970                 | 873                   |
| Trinity Health Corp.                     | 4.125% | 12/1/45       | 765                 | 856                   |
| <sup>1</sup> Trinity Health Corp.        | 3.434% | 12/1/48       | 970                 | 970                   |
| UnitedHealth Group Inc.                  | 4.625% | 7/15/35       | 1,109               | 1,282                 |
| UnitedHealth Group Inc.                  | 5.800% | 3/15/36       | 786                 | 1,008                 |
| UnitedHealth Group Inc.                  | 6.500% | 6/15/37       | 1,195               | 1,642                 |
| UnitedHealth Group Inc.                  | 6.625% | 11/15/37      | 2,109               | 2,928                 |
| UnitedHealth Group Inc.                  | 6.875% | 2/15/38       | 1,278               | 1,824                 |
| UnitedHealth Group Inc.                  | 3.500% | 8/15/39       | 2,731               | 2,786                 |
| UnitedHealth Group Inc.                  | 2.750% | 5/15/40       | 1,612               | 1,486                 |
| UnitedHealth Group Inc.                  | 5.700% | 10/15/40      | 735                 | 939                   |
| UnitedHealth Group Inc.                  | 5.950% | 2/15/41       | 1,961               | 2,606                 |
| UnitedHealth Group Inc.                  | 3.050% | 5/15/41       | 3,010               | 2,891                 |
| UnitedHealth Group Inc.                  | 4.625% | 11/15/41      | 1,593               | 1,843                 |
| UnitedHealth Group Inc.                  | 4.375% | 3/15/42       | 1,913               | 2,134                 |
| UnitedHealth Group Inc.                  | 3.950% | 10/15/42      | 2,876               | 3,056                 |
| UnitedHealth Group Inc.                  | 4.250% | 3/15/43       | 1,755               | 1,935                 |
| UnitedHealth Group Inc.                  | 4.750% | 7/15/45       | 2,279               | 2,685                 |
| UnitedHealth Group Inc.                  | 4.200% | 1/15/47       | 1,948               | 2,149                 |
| UnitedHealth Group Inc.                  | 4.250% | 4/15/47       | 860                 | 955                   |
| UnitedHealth Group Inc.                  | 3.750% | 10/15/47      | 2,133               | 2,211                 |
| UnitedHealth Group Inc.                  | 4.250% | 6/15/48       | 2,808               | 3,134                 |
| UnitedHealth Group Inc.                  | 4.450% | 12/15/48      | 2,580               | 2,973                 |
| UnitedHealth Group Inc.                  | 3.700% | 8/15/49       | 3,880               | 4,016                 |
| UnitedHealth Group Inc.                  | 2.900% | 5/15/50       | 2,574               | 2,343                 |



Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| UnitedHealth Group Inc.   | 3.250% | 5/15/51       | 5,405               | 5,242                 |
| UnitedHealth Group Inc.   | 3.875% | 8/15/59       | 1,528               | 1,613                 |
| UnitedHealth Group Inc.   | 3.125% | 5/15/60       | 1,738               | 1,581                 |
| Utah Acquisition Sub Inc.                                       | 5.250% | 6/15/46       | 3,189               | 3,377                 |
| Viatris Inc.  | 3.850% | 6/22/40       | 3,099               | 2,908                 |
| Viatris Inc.  | 4.000% | 6/22/50       | 4,083               | 3,614                 |
| <sup>1</sup> WakeMed  | 3.286% | 10/1/52       | 575                 | 550                   |
| <sup>1</sup> West Virginia United Health System Obligated Group | 3.129% | 6/1/50        | 915                 | 834                   |
| <sup>1</sup> Willis-Knighton Medical Center                     | 4.813% | 9/1/48        | 385                 | 451                   |
| <sup>1</sup> Willis-Knighton Medical Center                     | 3.065% | 3/1/51        | 1,425               | 1,308                 |
| Wyeth LLC   | 6.500% | 2/1/34        | 1,044               | 1,386                 |
| Wyeth LLC   | 6.000% | 2/15/36       | 2,023               | 2,662                 |
| Wyeth LLC   | 5.950% | 4/1/37        | 3,488               | 4,573                 |
| <sup>1</sup> Yale-New Haven Health Services Corp.               | 2.496% | 7/1/50        | 1,000               | 831                   |
| Zimmer Biomet Holdings Inc.                                     | 5.750% | 11/30/39      | 930                 | 1,152                 |
| Zimmer Biomet Holdings Inc.                                     | 4.450% | 8/15/45       | 597                 | 641                   |
| Zoetis Inc.   | 4.700% | 2/1/43        | 1,950               | 2,248                 |
| Zoetis Inc.   | 3.950% | 9/12/47       | 1,716               | 1,847                 |
| Zoetis Inc.   | 4.450% | 8/20/48       | 961                 | 1,093                 |
| Zoetis Inc.   | 3.000% | 5/15/50       | 925                 | 854                   |

777,434

**Industrials (8.4%)**

|   |        |          |        |        |
|---|--------|----------|--------|--------|
| <sup>1</sup> 3M Co.   | 5.700% | 3/15/37  | 1,145  | 1,462  |
| <sup>1</sup> 3M Co.   | 3.875% | 6/15/44  | 750    | 786    |
| <sup>1</sup> 3M Co.   | 3.125% | 9/19/46  | 1,272  | 1,195  |
| <sup>1</sup> 3M Co.   | 3.625% | 10/15/47 | 1,657  | 1,666  |
| <sup>1</sup> 3M Co.   | 4.000% | 9/14/48  | 1,647  | 1,765  |
| 3M Co.  | 3.250% | 8/26/49  | 270    | 258    |
| 3M Co.  | 3.700% | 4/15/50  | 3,376  | 3,473  |
| <sup>1</sup> American Airlines Pass-Through Trust Class A Series 2021-1 | 2.875% | 7/11/34  | 750    | 708    |
| Boeing Co.  | 6.125% | 2/15/33  | 365    | 442    |
| Boeing Co.  | 3.600% | 5/1/34   | 3,153  | 3,059  |
| Boeing Co.  | 3.250% | 2/1/35   | 1,098  | 1,021  |
| Boeing Co.  | 6.625% | 2/15/38  | 650    | 810    |
| Boeing Co.  | 3.550% | 3/1/38   | 2,043  | 1,897  |
| Boeing Co.  | 3.500% | 3/1/39   | 1,044  | 950    |
| Boeing Co.  | 6.875% | 3/15/39  | 1,754  | 2,234  |
| Boeing Co.  | 5.875% | 2/15/40  | 2,259  | 2,651  |
| Boeing Co.  | 5.705% | 5/1/40   | 5,070  | 5,906  |
| Boeing Co.  | 3.650% | 3/1/47   | 1,260  | 1,106  |
| Boeing Co.  | 3.625% | 3/1/48   | 1,523  | 1,347  |
| Boeing Co.  | 3.850% | 11/1/48  | 2,215  | 2,014  |
| Boeing Co.  | 3.900% | 5/1/49   | 2,546  | 2,373  |
| Boeing Co.  | 3.750% | 2/1/50   | 2,271  | 2,110  |
| Boeing Co.  | 5.805% | 5/1/50   | 10,962 | 13,033 |
| Boeing Co.  | 3.825% | 3/1/59   | 585    | 512    |
| Boeing Co.  | 3.950% | 8/1/59   | 1,432  | 1,300  |
| Boeing Co.  | 5.930% | 5/1/60   | 6,323  | 7,517  |
| Burlington Northern Santa Fe LLC  | 6.200% | 8/15/36  | 320    | 430    |
| Burlington Northern Santa Fe LLC  | 6.150% | 5/1/37   | 471    | 626    |
| Burlington Northern Santa Fe LLC  | 5.750% | 5/1/40   | 2,328  | 2,991  |
| Burlington Northern Santa Fe LLC  | 5.050% | 3/1/41   | 1,771  | 2,128  |
| Burlington Northern Santa Fe LLC  | 5.400% | 6/1/41   | 466    | 583    |
| Burlington Northern Santa Fe LLC  | 4.950% | 9/15/41  | 1,356  | 1,615  |
| Burlington Northern Santa Fe LLC  | 4.400% | 3/15/42  | 1,648  | 1,847  |

Long-Term Corporate Bond Index Fund

|                                  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------------|--------|---------------|---------------------|-----------------------|
| Burlington Northern Santa Fe LLC | 4.375% | 9/1/42        | 914                 | 1,024                 |
| Burlington Northern Santa Fe LLC | 4.450% | 3/15/43       | 2,109               | 2,386                 |
| Burlington Northern Santa Fe LLC | 5.150% | 9/1/43        | 1,830               | 2,254                 |
| Burlington Northern Santa Fe LLC | 4.900% | 4/1/44        | 1,722               | 2,074                 |
| Burlington Northern Santa Fe LLC | 4.550% | 9/1/44        | 1,935               | 2,212                 |
| Burlington Northern Santa Fe LLC | 4.150% | 4/1/45        | 3,309               | 3,599                 |
| Burlington Northern Santa Fe LLC | 4.700% | 9/1/45        | 1,775               | 2,075                 |
| Burlington Northern Santa Fe LLC | 3.900% | 8/1/46        | 475                 | 504                   |
| Burlington Northern Santa Fe LLC | 4.125% | 6/15/47       | 2,254               | 2,473                 |
| Burlington Northern Santa Fe LLC | 4.050% | 6/15/48       | 1,965               | 2,137                 |
| Burlington Northern Santa Fe LLC | 3.550% | 2/15/50       | 1,096               | 1,111                 |
| Burlington Northern Santa Fe LLC | 3.050% | 2/15/51       | 1,980               | 1,837                 |
| Burlington Northern Santa Fe LLC | 3.300% | 9/15/51       | 2,997               | 2,902                 |
| Burlington Northern Santa Fe LLC | 2.875% | 6/15/52       | 970                 | 872                   |
| Canadian National Railway Co.    | 6.250% | 8/1/34        | 758                 | 988                   |
| Canadian National Railway Co.    | 6.200% | 6/1/36        | 382                 | 501                   |
| Canadian National Railway Co.    | 6.375% | 11/15/37      | 1,491               | 1,988                 |
| Canadian National Railway Co.    | 4.500% | 11/7/43       | 200                 | 220                   |
| Canadian National Railway Co.    | 3.200% | 8/2/46        | 1,286               | 1,232                 |
| Canadian National Railway Co.    | 3.650% | 2/3/48        | 727                 | 748                   |
| Canadian National Railway Co.    | 4.450% | 1/20/49       | 1,280               | 1,472                 |
| Canadian National Railway Co.    | 2.450% | 5/1/50        | 422                 | 350                   |
| Canadian Pacific Railway Co.     | 4.800% | 9/15/35       | 1,692               | 1,962                 |
| Canadian Pacific Railway Co.     | 5.950% | 5/15/37       | 1,590               | 2,053                 |
| Canadian Pacific Railway Co.     | 3.000% | 12/2/41       | 2,550               | 2,372                 |
| Canadian Pacific Railway Co.     | 4.800% | 8/1/45        | 1,010               | 1,179                 |
| Canadian Pacific Railway Co.     | 3.100% | 12/2/51       | 4,900               | 4,452                 |
| Canadian Pacific Railway Co.     | 6.125% | 9/15/15       | 933                 | 1,233                 |
| Carrier Global Corp.             | 3.377% | 4/5/40        | 1,834               | 1,725                 |
| Carrier Global Corp.             | 3.577% | 4/5/50        | 5,890               | 5,597                 |
| Caterpillar Inc.                 | 5.300% | 9/15/35       | 1,198               | 1,496                 |
| Caterpillar Inc.                 | 6.050% | 8/15/36       | 370                 | 489                   |
| Caterpillar Inc.                 | 5.200% | 5/27/41       | 1,666               | 2,095                 |
| Caterpillar Inc.                 | 3.803% | 8/15/42       | 3,450               | 3,675                 |
| Caterpillar Inc.                 | 4.300% | 5/15/44       | 1,095               | 1,250                 |
| Caterpillar Inc.                 | 3.250% | 9/19/49       | 4,185               | 4,124                 |
| Caterpillar Inc.                 | 3.250% | 4/9/50        | 2,570               | 2,525                 |
| Caterpillar Inc.                 | 4.750% | 5/15/64       | 620                 | 786                   |
| Crane Co.                        | 4.200% | 3/15/48       | 704                 | 746                   |
| CSX Corp.                        | 6.000% | 10/1/36       | 198                 | 254                   |
| CSX Corp.                        | 6.150% | 5/1/37        | 1,342               | 1,742                 |
| CSX Corp.                        | 6.220% | 4/30/40       | 648                 | 865                   |
| CSX Corp.                        | 5.500% | 4/15/41       | 451                 | 555                   |
| CSX Corp.                        | 4.750% | 5/30/42       | 1,865               | 2,127                 |
| CSX Corp.                        | 4.400% | 3/1/43        | 752                 | 818                   |
| CSX Corp.                        | 4.100% | 3/15/44       | 1,644               | 1,747                 |
| CSX Corp.                        | 3.800% | 11/1/46       | 2,246               | 2,283                 |
| CSX Corp.                        | 4.300% | 3/1/48        | 2,113               | 2,319                 |
| CSX Corp.                        | 4.750% | 11/15/48      | 843                 | 983                   |
| CSX Corp.                        | 4.500% | 3/15/49       | 2,091               | 2,367                 |
| CSX Corp.                        | 3.350% | 9/15/49       | 1,715               | 1,637                 |
| CSX Corp.                        | 3.800% | 4/15/50       | 1,286               | 1,322                 |
| CSX Corp.                        | 3.950% | 5/1/50        | 1,600               | 1,683                 |
| CSX Corp.                        | 2.500% | 5/15/51       | 875                 | 721                   |
| CSX Corp.                        | 4.500% | 8/1/54        | 956                 | 1,093                 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| CSX Corp.  | 4.250% | 11/1/66       | 321                 | 347                   |
| CSX Corp.  | 4.650% | 3/1/68        | 1,849               | 2,121                 |
| Cummins Inc.   | 4.875% | 10/1/43       | 828                 | 999                   |
| Cummins Inc.   | 2.600% | 9/1/50        | 1,480               | 1,221                 |
| Deere & Co.  | 3.900% | 6/9/42        | 2,473               | 2,689                 |
| Deere & Co.  | 2.875% | 9/7/49        | 2,130               | 1,965                 |
| Deere & Co.  | 3.750% | 4/15/50       | 1,208               | 1,297                 |
| Dover Corp.  | 5.375% | 10/15/35      | 575                 | 680                   |
| Dover Corp.  | 5.375% | 3/1/41        | 938                 | 1,131                 |
| Eaton Corp.  | 4.000% | 11/2/32       | 1,428               | 1,553                 |
| Eaton Corp.  | 4.150% | 11/2/42       | 1,922               | 2,063                 |
| Eaton Corp.  | 3.915% | 9/15/47       | 996                 | 1,049                 |
| Emerson Electric Co.   | 5.250% | 11/15/39      | 485                 | 589                   |
| Emerson Electric Co.   | 2.750% | 10/15/50      | 1,345               | 1,158                 |
| Emerson Electric Co.   | 2.800% | 12/21/51      | 2,275               | 1,986                 |
| FedEx Corp.  | 4.900% | 1/15/34       | 1,926               | 2,208                 |
| FedEx Corp.  | 3.900% | 2/1/35        | 2,300               | 2,405                 |
| FedEx Corp.  | 3.250% | 5/15/41       | 1,090               | 1,018                 |
| FedEx Corp.  | 3.875% | 8/1/42        | 807                 | 807                   |
| FedEx Corp.  | 4.100% | 4/15/43       | 2,463               | 2,517                 |
| FedEx Corp.  | 5.100% | 1/15/44       | 1,843               | 2,139                 |
| FedEx Corp.  | 4.750% | 11/15/45      | 1,965               | 2,188                 |
| FedEx Corp.  | 4.550% | 4/1/46        | 2,600               | 2,831                 |
| FedEx Corp.  | 4.400% | 1/15/47       | 496                 | 527                   |
| FedEx Corp.  | 4.050% | 2/15/48       | 1,820               | 1,847                 |
| FedEx Corp.  | 4.950% | 10/17/48      | 2,532               | 2,917                 |
| FedEx Corp.  | 5.250% | 5/15/50       | 2,591               | 3,111                 |
| <sup>1</sup> FedEx Corp. Pass-Through Trust Class AA Series 2020-1 | 1.875% | 2/20/34       | 1,314               | 1,243                 |
| Fortive Corp.  | 4.300% | 6/15/46       | 498                 | 538                   |
| General Dynamics Corp.   | 4.250% | 4/1/40        | 3,090               | 3,457                 |
| General Dynamics Corp.   | 2.850% | 6/1/41        | 1,372               | 1,284                 |
| General Dynamics Corp.   | 3.600% | 11/15/42      | 432                 | 450                   |
| General Dynamics Corp.   | 4.250% | 4/1/50        | 322                 | 372                   |
| <sup>1</sup> General Electric Co.                                  | 6.750% | 3/15/32       | 6,491               | 8,378                 |
| <sup>1</sup> General Electric Co.                                  | 5.875% | 1/14/38       | 1,435               | 1,800                 |
| <sup>1</sup> General Electric Co.                                  | 6.875% | 1/10/39       | 400                 | 552                   |
| General Electric Co.   | 4.350% | 5/1/50        | 150                 | 170                   |
| Honeywell International Inc.                                       | 5.700% | 3/15/36       | 533                 | 690                   |
| Honeywell International Inc.                                       | 5.700% | 3/15/37       | 883                 | 1,145                 |
| Honeywell International Inc.                                       | 5.375% | 3/1/41        | 876                 | 1,138                 |
| Honeywell International Inc.                                       | 3.812% | 11/21/47      | 2,594               | 2,859                 |
| Illinois Tool Works Inc.   | 4.875% | 9/15/41       | 1,166               | 1,405                 |
| Illinois Tool Works Inc.   | 3.900% | 9/1/42        | 2,845               | 3,020                 |
| <sup>1</sup> JetBlue Pass-Through Trust Class A Series 2020-1      | 4.000% | 11/15/32      | 2,477               | 2,600                 |
| <sup>1</sup> JetBlue Pass-Through Trust Class AA Series 2019-1     | 2.750% | 5/15/32       | 210                 | 202                   |
| <sup>1</sup> Johnson Controls International plc                    | 6.000% | 1/15/36       | 445                 | 572                   |
| <sup>1</sup> Johnson Controls International plc                    | 4.625% | 7/2/44        | 2,686               | 3,021                 |
| Johnson Controls International plc                                 | 4.500% | 2/15/47       | 965                 | 1,054                 |
| <sup>1</sup> Johnson Controls International plc                    | 4.950% | 7/2/64        | 1,460               | 1,683                 |
| <sup>1</sup> Kansas City Southern                                  | 4.300% | 5/15/43       | 904                 | 990                   |
| <sup>1</sup> Kansas City Southern                                  | 4.950% | 8/15/45       | 1,045               | 1,220                 |
| Kansas City Southern   | 4.700% | 5/1/48        | 1,340               | 1,536                 |
| Kansas City Southern   | 3.500% | 5/1/50        | 1,113               | 1,070                 |
| Kansas City Southern   | 4.200% | 11/15/69      | 969                 | 1,013                 |
| L3Harris Technologies Inc.   | 4.854% | 4/27/35       | 1,862               | 2,131                 |

Long-Term Corporate Bond Index Fund

|                                    | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|
| Lockheed Martin Corp.              | 3.600% | 3/1/35        | 1,198               | 1,256                 |
| Lockheed Martin Corp.              | 4.500% | 5/15/36       | 1,277               | 1,453                 |
| <sup>1</sup> Lockheed Martin Corp. | 6.150% | 9/1/36        | 1,290               | 1,705                 |
| Lockheed Martin Corp.              | 5.720% | 6/1/40        | 664                 | 845                   |
| Lockheed Martin Corp.              | 4.850% | 9/15/41       | 410                 | 485                   |
| Lockheed Martin Corp.              | 4.070% | 12/15/42      | 3,963               | 4,322                 |
| Lockheed Martin Corp.              | 3.800% | 3/1/45        | 2,370               | 2,486                 |
| Lockheed Martin Corp.              | 4.700% | 5/15/46       | 3,092               | 3,657                 |
| Lockheed Martin Corp.              | 2.800% | 6/15/50       | 854                 | 769                   |
| Lockheed Martin Corp.              | 4.090% | 9/15/52       | 3,327               | 3,681                 |
| Norfolk Southern Corp.             | 7.050% | 5/1/37        | 172                 | 230                   |
| Norfolk Southern Corp.             | 4.837% | 10/1/41       | 1,230               | 1,441                 |
| Norfolk Southern Corp.             | 3.950% | 10/1/42       | 1,092               | 1,149                 |
| Norfolk Southern Corp.             | 4.450% | 6/15/45       | 1,503               | 1,684                 |
| Norfolk Southern Corp.             | 4.650% | 1/15/46       | 425                 | 487                   |
| Norfolk Southern Corp.             | 3.942% | 11/1/47       | 2,277               | 2,387                 |
| Norfolk Southern Corp.             | 4.150% | 2/28/48       | 1,285               | 1,386                 |
| Norfolk Southern Corp.             | 4.100% | 5/15/49       | 2,485               | 2,681                 |
| Norfolk Southern Corp.             | 3.400% | 11/1/49       | 2,092               | 2,018                 |
| Norfolk Southern Corp.             | 3.050% | 5/15/50       | 1,950               | 1,780                 |
| Norfolk Southern Corp.             | 4.050% | 8/15/52       | 1,953               | 2,092                 |
| Norfolk Southern Corp.             | 3.155% | 5/15/55       | 2,720               | 2,498                 |
| Norfolk Southern Corp.             | 4.100% | 5/15/21       | 1,050               | 1,012                 |
| Northrop Grumman Corp.             | 5.150% | 5/1/40        | 932                 | 1,108                 |
| Northrop Grumman Corp.             | 5.050% | 11/15/40      | 1,437               | 1,701                 |
| Northrop Grumman Corp.             | 4.750% | 6/1/43        | 2,466               | 2,850                 |
| Northrop Grumman Corp.             | 3.850% | 4/15/45       | 2,119               | 2,169                 |
| Northrop Grumman Corp.             | 4.030% | 10/15/47      | 4,440               | 4,694                 |
| Northrop Grumman Corp.             | 5.250% | 5/1/50        | 1,015               | 1,283                 |
| Otis Worldwide Corp.               | 3.112% | 2/15/40       | 1,756               | 1,626                 |
| Otis Worldwide Corp.               | 3.362% | 2/15/50       | 2,200               | 2,044                 |
| <sup>1</sup> Parker-Hannifin Corp. | 4.200% | 11/21/34      | 1,410               | 1,523                 |
| <sup>1</sup> Parker-Hannifin Corp. | 6.250% | 5/15/38       | 915                 | 1,196                 |
| <sup>1</sup> Parker-Hannifin Corp. | 4.450% | 11/21/44      | 620                 | 680                   |
| Parker-Hannifin Corp.              | 4.100% | 3/1/47        | 1,776               | 1,884                 |
| Parker-Hannifin Corp.              | 4.000% | 6/14/49       | 2,135               | 2,253                 |
| Precision Castparts Corp.          | 3.900% | 1/15/43       | 1,526               | 1,639                 |
| Precision Castparts Corp.          | 4.375% | 6/15/45       | 971                 | 1,106                 |
| Raytheon Technologies Corp.        | 5.400% | 5/1/35        | 747                 | 908                   |
| Raytheon Technologies Corp.        | 6.050% | 6/1/36        | 2,582               | 3,340                 |
| Raytheon Technologies Corp.        | 6.125% | 7/15/38       | 1,992               | 2,612                 |
| Raytheon Technologies Corp.        | 4.450% | 11/16/38      | 1,797               | 2,006                 |
| Raytheon Technologies Corp.        | 4.875% | 10/15/40      | 968                 | 1,118                 |
| Raytheon Technologies Corp.        | 4.700% | 12/15/41      | 1,091               | 1,234                 |
| Raytheon Technologies Corp.        | 4.500% | 6/1/42        | 7,570               | 8,444                 |
| Raytheon Technologies Corp.        | 4.800% | 12/15/43      | 1,073               | 1,237                 |
| Raytheon Technologies Corp.        | 4.150% | 5/15/45       | 2,451               | 2,628                 |
| Raytheon Technologies Corp.        | 3.750% | 11/1/46       | 3,166               | 3,196                 |
| Raytheon Technologies Corp.        | 4.350% | 4/15/47       | 2,791               | 3,072                 |
| Raytheon Technologies Corp.        | 4.050% | 5/4/47        | 730                 | 771                   |
| Raytheon Technologies Corp.        | 4.625% | 11/16/48      | 4,064               | 4,697                 |
| Raytheon Technologies Corp.        | 3.125% | 7/1/50        | 770                 | 708                   |
| Raytheon Technologies Corp.        | 2.820% | 9/1/51        | 450                 | 390                   |
| Raytheon Technologies Corp.        | 3.030% | 3/15/52       | 1,220               | 1,097                 |
| Republic Services Inc.             | 2.375% | 3/15/33       | 1,755               | 1,631                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Republic Services Inc.                                      | 6.200% | 3/1/40        | 925                 | 1,224                 |
| Republic Services Inc.                                      | 5.700% | 5/15/41       | 890                 | 1,120                 |
| Republic Services Inc.                                      | 3.050% | 3/1/50        | 1,275               | 1,176                 |
| Rockwell Automation Inc.                                    | 4.200% | 3/1/49        | 1,050               | 1,176                 |
| Rockwell Automation Inc.                                    | 2.800% | 8/15/61       | 840                 | 720                   |
| Trane Technologies Global Holding Co. Ltd.                  | 5.750% | 6/15/43       | 785                 | 1,003                 |
| Trane Technologies Global Holding Co. Ltd.                  | 4.300% | 2/21/48       | 1,310               | 1,421                 |
| Trane Technologies Luxembourg Finance SA                    | 4.650% | 11/1/44       | 726                 | 821                   |
| Trane Technologies Luxembourg Finance SA                    | 4.500% | 3/21/49       | 315                 | 350                   |
| Tyco Electronics Group SA                                   | 7.125% | 10/1/37       | 820                 | 1,171                 |
| Union Pacific Corp.   | 3.375% | 2/1/35        | 1,706               | 1,752                 |
| Union Pacific Corp.   | 2.891% | 4/6/36        | 1,720               | 1,677                 |
| Union Pacific Corp.   | 3.600% | 9/15/37       | 665                 | 690                   |
| 1 Union Pacific Corp.                                       | 3.550% | 8/15/39       | 1,293               | 1,315                 |
| Union Pacific Corp.   | 3.200% | 5/20/41       | 3,205               | 3,123                 |
| Union Pacific Corp.   | 4.050% | 3/1/46        | 1,389               | 1,495                 |
| Union Pacific Corp.   | 3.350% | 8/15/46       | 1,120               | 1,083                 |
| Union Pacific Corp.   | 4.000% | 4/15/47       | 3,246               | 3,475                 |
| Union Pacific Corp.   | 3.250% | 2/5/50        | 3,353               | 3,219                 |
| Union Pacific Corp.   | 3.799% | 10/1/51       | 1,871               | 1,954                 |
| Union Pacific Corp.   | 2.950% | 3/10/52       | 4,260               | 3,869                 |
| Union Pacific Corp.   | 3.875% | 2/1/55        | 972                 | 1,009                 |
| Union Pacific Corp.   | 3.950% | 8/15/59       | 2,160               | 2,264                 |
| Union Pacific Corp.   | 3.839% | 3/20/60       | 2,154               | 2,218                 |
| Union Pacific Corp.   | 3.550% | 5/20/61       | 1,475               | 1,431                 |
| Union Pacific Corp.   | 2.973% | 9/16/62       | 3,017               | 2,600                 |
| Union Pacific Corp.   | 3.750% | 2/5/70        | 561                 | 559                   |
| Union Pacific Corp.   | 3.799% | 4/6/71        | 5,196               | 5,244                 |
| Union Pacific Corp.   | 3.850% | 2/14/72       | 750                 | 758                   |
| 1 United Airlines Pass-Through Trust Class AA Series 2019-2 | 2.700% | 5/1/32        | 1,450               | 1,395                 |
| United Parcel Service Inc.                                  | 6.200% | 1/15/38       | 1,482               | 2,013                 |
| United Parcel Service Inc.                                  | 5.200% | 4/1/40        | 2,228               | 2,775                 |
| United Parcel Service Inc.                                  | 4.875% | 11/15/40      | 2,188               | 2,627                 |
| United Parcel Service Inc.                                  | 3.625% | 10/1/42       | 1,637               | 1,718                 |
| United Parcel Service Inc.                                  | 3.400% | 11/15/46      | 1,800               | 1,833                 |
| United Parcel Service Inc.                                  | 3.750% | 11/15/47      | 1,605               | 1,728                 |
| United Parcel Service Inc.                                  | 4.250% | 3/15/49       | 2,706               | 3,143                 |
| United Parcel Service Inc.                                  | 3.400% | 9/1/49        | 2,009               | 2,073                 |
| United Parcel Service Inc.                                  | 5.300% | 4/1/50        | 460                 | 618                   |
| Valmont Industries Inc.                                     | 5.000% | 10/1/44       | 865                 | 976                   |
| Valmont Industries Inc.                                     | 5.250% | 10/1/54       | 783                 | 913                   |
| Waste Connections Inc.                                      | 3.050% | 4/1/50        | 1,124               | 996                   |
| Waste Connections Inc.                                      | 2.950% | 1/15/52       | 2,125               | 1,850                 |
| Waste Management Inc.                                       | 2.950% | 6/1/41        | 1,710               | 1,602                 |
| Waste Management Inc.                                       | 4.150% | 7/15/49       | 1,740               | 1,946                 |
| Waste Management Inc.                                       | 2.500% | 11/15/50      | 2,300               | 1,922                 |
| WW Grainger Inc.  | 4.600% | 6/15/45       | 1,898               | 2,189                 |
| WW Grainger Inc.  | 3.750% | 5/15/46       | 771                 | 801                   |
| WW Grainger Inc.  | 4.200% | 5/15/47       | 1,245               | 1,384                 |
| Xylem Inc.  | 4.375% | 11/1/46       | 853                 | 931                   |
|   |        |               |                     | <b>451,704</b>        |

**Materials (3.8%)**

|                                 |        |         |       |       |
|---------------------------------|--------|---------|-------|-------|
| Air Products and Chemicals Inc. | 2.700% | 5/15/40 | 1,645 | 1,511 |
| Air Products and Chemicals Inc. | 2.800% | 5/15/50 | 700   | 628   |
| Albemarle Corp.                 | 5.450% | 12/1/44 | 685   | 819   |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| ArcelorMittal SA                        | 7.000% | 10/15/39      | 1,400               | 1,724                 |
| ArcelorMittal SA                        | 6.750% | 3/1/41        | 1,755               | 2,141                 |
| Barrick Gold Corp.                      | 6.450% | 10/15/35      | 1,475               | 1,908                 |
| Barrick Gold Corp.                      | 5.250% | 4/1/42        | 805                 | 953                   |
| Barrick North America Finance LLC       | 5.700% | 5/30/41       | 467                 | 581                   |
| Barrick North America Finance LLC       | 5.750% | 5/1/43        | 1,503               | 1,871                 |
| Barrick PD Australia Finance Pty. Ltd.  | 5.950% | 10/15/39      | 2,722               | 3,418                 |
| BHP Billiton Finance USA Ltd.           | 4.125% | 2/24/42       | 1,980               | 2,148                 |
| BHP Billiton Finance USA Ltd.           | 5.000% | 9/30/43       | 4,853               | 5,852                 |
| Celulosa Arauco y Constitucion SA       | 5.500% | 11/2/47       | 890                 | 924                   |
| CF Industries Inc.                      | 5.150% | 3/15/34       | 1,450               | 1,626                 |
| CF Industries Inc.                      | 4.950% | 6/1/43        | 1,915               | 2,064                 |
| CF Industries Inc.                      | 5.375% | 3/15/44       | 1,485               | 1,676                 |
| Dow Chemical Co.                        | 4.250% | 10/1/34       | 885                 | 957                   |
| Dow Chemical Co.                        | 9.400% | 5/15/39       | 148                 | 249                   |
| Dow Chemical Co.                        | 5.250% | 11/15/41      | 2,118               | 2,507                 |
| Dow Chemical Co.                        | 4.375% | 11/15/42      | 2,914               | 3,122                 |
| Dow Chemical Co.                        | 4.625% | 10/1/44       | 3,033               | 3,354                 |
| Dow Chemical Co.                        | 5.550% | 11/30/48      | 670                 | 845                   |
| Dow Chemical Co.                        | 4.800% | 5/15/49       | 2,529               | 2,875                 |
| Dow Chemical Co.                        | 3.600% | 11/15/50      | 2,630               | 2,506                 |
| DuPont de Nemours Inc.                  | 5.319% | 11/15/38      | 2,775               | 3,303                 |
| DuPont de Nemours Inc.                  | 5.419% | 11/15/48      | 3,912               | 4,920                 |
| Eastman Chemical Co.                    | 4.800% | 9/1/42        | 1,181               | 1,297                 |
| Eastman Chemical Co.                    | 4.650% | 10/15/44      | 583                 | 632                   |
| Ecolab Inc.                             | 3.950% | 12/1/47       | 200                 | 218                   |
| Ecolab Inc.                             | 2.125% | 8/15/50       | 1,653               | 1,290                 |
| Ecolab Inc.                             | 2.700% | 12/15/51      | 1,900               | 1,658                 |
| Ecolab Inc.                             | 2.750% | 8/18/55       | 2,952               | 2,550                 |
| FMC Corp.                               | 4.500% | 10/1/49       | 1,522               | 1,637                 |
| Freeport-McMoRan Inc.                   | 5.400% | 11/14/34      | 1,600               | 1,817                 |
| Freeport-McMoRan Inc.                   | 5.450% | 3/15/43       | 5,000               | 5,748                 |
| International Flavors & Fragrances Inc. | 4.375% | 6/1/47        | 850                 | 892                   |
| International Flavors & Fragrances Inc. | 5.000% | 9/26/48       | 1,095               | 1,249                 |
| International Paper Co.                 | 5.000% | 9/15/35       | 2,760               | 3,250                 |
| International Paper Co.                 | 7.300% | 11/15/39      | 1,744               | 2,458                 |
| International Paper Co.                 | 6.000% | 11/15/41      | 2,206               | 2,776                 |
| International Paper Co.                 | 4.800% | 6/15/44       | 1,143               | 1,293                 |
| International Paper Co.                 | 4.400% | 8/15/47       | 500                 | 548                   |
| International Paper Co.                 | 4.350% | 8/15/48       | 1,355               | 1,475                 |
| Lafarge SA                              | 7.125% | 7/15/36       | 680                 | 927                   |
| Linde Inc.                              | 3.550% | 11/7/42       | 1,958               | 2,026                 |
| Linde Inc.                              | 2.000% | 8/10/50       | 900                 | 713                   |
| Lubrizol Corp.                          | 6.500% | 10/1/34       | 1,048               | 1,426                 |
| LYB International Finance BV            | 5.250% | 7/15/43       | 415                 | 480                   |
| LYB International Finance BV            | 4.875% | 3/15/44       | 3,197               | 3,514                 |
| LYB International Finance III LLC       | 3.375% | 10/1/40       | 3,361               | 3,138                 |
| LYB International Finance III LLC       | 4.200% | 10/15/49      | 2,570               | 2,607                 |
| LYB International Finance III LLC       | 4.200% | 5/1/50        | 2,185               | 2,215                 |
| LYB International Finance III LLC       | 3.625% | 4/1/51        | 1,760               | 1,662                 |
| LYB International Finance III LLC       | 3.800% | 10/1/60       | 1,893               | 1,717                 |
| LyondellBasell Industries NV            | 4.625% | 2/26/55       | 999                 | 1,058                 |
| Martin Marietta Materials Inc.          | 4.250% | 12/15/47      | 2,159               | 2,259                 |
| Martin Marietta Materials Inc.          | 3.200% | 7/15/51       | 1,130               | 1,011                 |
| Mosaic Co.                              | 5.450% | 11/15/33      | 1,240               | 1,458                 |

Long-Term Corporate Bond Index Fund

|                            | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------|--------|---------------|---------------------|-----------------------|
| Mosaic Co.                 | 4.875% | 11/15/41      | 1,461               | 1,598                 |
| Mosaic Co.                 | 5.625% | 11/15/43      | 1,520               | 1,875                 |
| Newmont Corp.              | 2.600% | 7/15/32       | 1,505               | 1,430                 |
| <sup>1</sup> Newmont Corp. | 5.875% | 4/1/35        | 1,581               | 1,931                 |
| Newmont Corp.              | 6.250% | 10/1/39       | 1,607               | 2,083                 |
| Newmont Corp.              | 4.875% | 3/15/42       | 2,068               | 2,377                 |
| Newmont Corp.              | 5.450% | 6/9/44        | 2,044               | 2,495                 |
| Nucor Corp.                | 5.200% | 8/1/43        | 210                 | 260                   |
| Nucor Corp.                | 2.979% | 12/15/55      | 2,806               | 2,454                 |
| Nutrien Ltd.               | 4.125% | 3/15/35       | 545                 | 579                   |
| Nutrien Ltd.               | 5.875% | 12/1/36       | 1,098               | 1,386                 |
| Nutrien Ltd.               | 5.625% | 12/1/40       | 795                 | 991                   |
| Nutrien Ltd.               | 4.900% | 6/1/43        | 2,031               | 2,361                 |
| Nutrien Ltd.               | 5.250% | 1/15/45       | 1,217               | 1,475                 |
| Nutrien Ltd.               | 5.000% | 4/1/49        | 807                 | 977                   |
| Nutrien Ltd.               | 3.950% | 5/13/50       | 1,645               | 1,723                 |
| Packaging Corp. of America | 4.050% | 12/15/49      | 1,385               | 1,430                 |
| Packaging Corp. of America | 3.050% | 10/1/51       | 1,720               | 1,498                 |
| Rio Tinto Alcan Inc.       | 6.125% | 12/15/33      | 1,469               | 1,917                 |
| Rio Tinto Alcan Inc.       | 5.750% | 6/1/35        | 1,922               | 2,428                 |
| Rio Tinto Finance USA Ltd. | 5.200% | 11/2/40       | 3,159               | 3,856                 |
| Rio Tinto Finance USA Ltd. | 2.750% | 11/2/51       | 1,720               | 1,511                 |
| Rio Tinto Finance USA plc  | 4.750% | 3/22/42       | 775                 | 909                   |
| Rio Tinto Finance USA plc  | 4.125% | 8/21/42       | 845                 | 924                   |
| RPM International Inc.     | 4.250% | 1/15/48       | 1,470               | 1,569                 |
| Sherwin-Williams Co.       | 2.200% | 3/15/32       | 1,100               | 1,024                 |
| Sherwin-Williams Co.       | 4.000% | 12/15/42      | 337                 | 347                   |
| Sherwin-Williams Co.       | 4.550% | 8/1/45        | 1,206               | 1,321                 |
| Sherwin-Williams Co.       | 4.500% | 6/1/47        | 2,940               | 3,216                 |
| Sherwin-Williams Co.       | 3.800% | 8/15/49       | 1,456               | 1,450                 |
| Sherwin-Williams Co.       | 3.300% | 5/15/50       | 1,112               | 1,022                 |
| Sherwin-Williams Co.       | 2.900% | 3/15/52       | 770                 | 660                   |
| Sonoco Products Co.        | 5.750% | 11/1/40       | 1,000               | 1,248                 |
| Southern Copper Corp.      | 7.500% | 7/27/35       | 2,763               | 3,656                 |
| Southern Copper Corp.      | 6.750% | 4/16/40       | 2,314               | 3,001                 |
| Southern Copper Corp.      | 5.250% | 11/8/42       | 3,284               | 3,825                 |
| Southern Copper Corp.      | 5.875% | 4/23/45       | 1,992               | 2,490                 |
| Steel Dynamics Inc.        | 3.250% | 10/15/50      | 1,600               | 1,421                 |
| Teck Resources Ltd.        | 6.125% | 10/1/35       | 1,467               | 1,777                 |
| Teck Resources Ltd.        | 6.000% | 8/15/40       | 660                 | 781                   |
| Teck Resources Ltd.        | 6.250% | 7/15/41       | 945                 | 1,144                 |
| Teck Resources Ltd.        | 5.200% | 3/1/42        | 1,315               | 1,425                 |
| Teck Resources Ltd.        | 5.400% | 2/1/43        | 840                 | 930                   |
| Vale Overseas Ltd.         | 8.250% | 1/17/34       | 1,794               | 2,365                 |
| Vale Overseas Ltd.         | 6.875% | 11/21/36      | 3,606               | 4,420                 |
| Vale Overseas Ltd.         | 6.875% | 11/10/39      | 2,288               | 2,831                 |
| Vale SA                    | 5.625% | 9/11/42       | 1,000               | 1,104                 |
| Vulcan Materials Co.       | 4.500% | 6/15/47       | 1,634               | 1,800                 |
| Vulcan Materials Co.       | 4.700% | 3/1/48        | 710                 | 804                   |
| Westlake Corp.             | 2.875% | 8/15/41       | 1,105               | 963                   |
| Westlake Corp.             | 5.000% | 8/15/46       | 1,943               | 2,209                 |
| Westlake Corp.             | 4.375% | 11/15/47      | 488                 | 516                   |
| Westlake Corp.             | 3.125% | 8/15/51       | 1,475               | 1,264                 |
| Westlake Corp.             | 3.375% | 8/15/61       | 818                 | 685                   |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| WRKCo Inc.                                | 4.200% | 6/1/32        | 431                 | 462                   |
| WRKCo Inc.                                | 3.000% | 6/15/33       | 1,689               | 1,632                 |
|   |        |               |                     | <b>205,311</b>        |
| <b>Real Estate (1.7%)</b>                 |        |               |                     |                       |
| Agree LP                                  | 2.600% | 6/15/33       | 750                 | 689                   |
| Alexandria Real Estate Equities Inc.      | 2.000% | 5/18/32       | 717                 | 649                   |
| Alexandria Real Estate Equities Inc.      | 1.875% | 2/1/33        | 1,441               | 1,271                 |
| Alexandria Real Estate Equities Inc.      | 2.950% | 3/15/34       | 500                 | 489                   |
| Alexandria Real Estate Equities Inc.      | 4.850% | 4/15/49       | 2,485               | 2,898                 |
| Alexandria Real Estate Equities Inc.      | 4.000% | 2/1/50        | 679                 | 704                   |
| Alexandria Real Estate Equities Inc.      | 3.000% | 5/18/51       | 2,559               | 2,248                 |
| Alexandria Real Estate Equities Inc.      | 3.550% | 3/15/52       | 1,000               | 963                   |
| American Homes 4 Rent LP                  | 3.375% | 7/15/51       | 706                 | 605                   |
| American Tower Corp.                      | 3.700% | 10/15/49      | 1,911               | 1,782                 |
| American Tower Corp.                      | 3.100% | 6/15/50       | 2,085               | 1,749                 |
| American Tower Corp.                      | 2.950% | 1/15/51       | 2,025               | 1,658                 |
| <sup>1</sup> AvalonBay Communities Inc.   | 3.900% | 10/15/46      | 1,935               | 2,082                 |
| <sup>1</sup> AvalonBay Communities Inc.   | 4.350% | 4/15/48       | 340                 | 390                   |
| Boston Properties LP                      | 2.550% | 4/1/32        | 514                 | 480                   |
| Boston Properties LP                      | 2.450% | 10/1/33       | 2,245               | 2,043                 |
| Camden Property Trust                     | 3.350% | 11/1/49       | 1,440               | 1,418                 |
| Corporate Office Properties LP            | 2.900% | 12/1/33       | 675                 | 624                   |
| Crown Castle International Corp.          | 2.900% | 4/1/41        | 2,235               | 1,923                 |
| Crown Castle International Corp.          | 4.750% | 5/15/47       | 1,133               | 1,244                 |
| Crown Castle International Corp.          | 5.200% | 2/15/49       | 1,199               | 1,383                 |
| Crown Castle International Corp.          | 4.000% | 11/15/49      | 857                 | 840                   |
| Crown Castle International Corp.          | 4.150% | 7/1/50        | 1,092               | 1,088                 |
| Crown Castle International Corp.          | 3.250% | 1/15/51       | 2,534               | 2,190                 |
| Duke Realty LP                            | 3.050% | 3/1/50        | 740                 | 652                   |
| Equinix Inc.                              | 3.000% | 7/15/50       | 1,562               | 1,304                 |
| Equinix Inc.                              | 2.950% | 9/15/51       | 1,277               | 1,049                 |
| Equinix Inc.                              | 3.400% | 2/15/52       | 575                 | 518                   |
| ERP Operating LP                          | 4.500% | 7/1/44        | 655                 | 755                   |
| ERP Operating LP                          | 4.500% | 6/1/45        | 921                 | 1,065                 |
| ERP Operating LP                          | 4.000% | 8/1/47        | 488                 | 532                   |
| Essex Portfolio LP                        | 1.650% | 1/15/31       | 303                 | 269                   |
| Essex Portfolio LP                        | 2.650% | 3/15/32       | 640                 | 609                   |
| Essex Portfolio LP                        | 4.500% | 3/15/48       | 680                 | 759                   |
| Essex Portfolio LP                        | 2.650% | 9/1/50        | 1,465               | 1,177                 |
| Extra Space Storage LP                    | 2.350% | 3/15/32       | 425                 | 391                   |
| Federal Realty Investment Trust           | 4.500% | 12/1/44       | 403                 | 441                   |
| Healthpeak Properties Inc.                | 6.750% | 2/1/41        | 421                 | 586                   |
| Highwoods Realty LP                       | 2.600% | 2/1/31        | 222                 | 210                   |
| Invitation Homes Operating Partnership LP | 2.700% | 1/15/34       | 895                 | 818                   |
| Kilroy Realty LP                          | 2.500% | 11/15/32      | 952                 | 874                   |
| Kilroy Realty LP                          | 2.650% | 11/15/33      | 1,080               | 984                   |
| Kimco Realty Corp.                        | 3.200% | 4/1/32        | 2,000               | 2,005                 |
| Kimco Realty Corp.                        | 4.250% | 4/1/45        | 548                 | 575                   |
| Kimco Realty Corp.                        | 4.125% | 12/1/46       | 643                 | 665                   |
| Kimco Realty Corp.                        | 4.450% | 9/1/47        | 530                 | 581                   |
| Kimco Realty Corp.                        | 3.700% | 10/1/49       | 955                 | 926                   |
| Mid-America Apartments LP                 | 2.875% | 9/15/51       | 700                 | 614                   |
| National Retail Properties Inc.           | 4.800% | 10/15/48      | 2,296               | 2,630                 |
| National Retail Properties Inc.           | 3.100% | 4/15/50       | 925                 | 804                   |
| National Retail Properties Inc.           | 3.000% | 4/15/52       | 707                 | 582                   |



Long-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| Omega Healthcare Investors Inc.   | 3.250% | 4/15/33       | 581                 | 533                   |
| Piedmont Operating Partnership LP | 2.750% | 4/1/32        | 725                 | 671                   |
| Prologis LP                       | 4.375% | 9/15/48       | 1,325               | 1,504                 |
| Prologis LP                       | 3.000% | 4/15/50       | 1,270               | 1,168                 |
| Prologis LP                       | 2.125% | 10/15/50      | 959                 | 738                   |
| Realty Income Corp.               | 2.850% | 12/15/32      | 1,584               | 1,545                 |
| Realty Income Corp.               | 1.800% | 3/15/33       | 1,068               | 932                   |
| Realty Income Corp.               | 4.650% | 3/15/47       | 920                 | 1,068                 |
| Regency Centers LP                | 4.400% | 2/1/47        | 645                 | 688                   |
| Regency Centers LP                | 4.650% | 3/15/49       | 985                 | 1,106                 |
| Simon Property Group LP           | 6.750% | 2/1/40        | 1,150               | 1,565                 |
| Simon Property Group LP           | 4.750% | 3/15/42       | 1,900               | 2,135                 |
| Simon Property Group LP           | 4.250% | 10/1/44       | 2,128               | 2,269                 |
| Simon Property Group LP           | 4.250% | 11/30/46      | 577                 | 624                   |
| Simon Property Group LP           | 3.250% | 9/13/49       | 987                 | 909                   |
| Simon Property Group LP           | 3.800% | 7/15/50       | 2,276               | 2,302                 |
| <sup>1</sup> UDR Inc.             | 2.100% | 8/1/32        | 290                 | 263                   |
| <sup>1</sup> UDR Inc.             | 1.900% | 3/15/33       | 575                 | 501                   |
| <sup>1</sup> UDR Inc.             | 2.100% | 6/15/33       | 895                 | 798                   |
| UDR Inc.                          | 3.100% | 11/1/34       | 1,085               | 1,051                 |
| Ventas Realty LP                  | 5.700% | 9/30/43       | 819                 | 1,015                 |
| Ventas Realty LP                  | 4.375% | 2/1/45        | 388                 | 407                   |
| Ventas Realty LP                  | 4.875% | 4/15/49       | 817                 | 939                   |
| Welltower Inc.                    | 6.500% | 3/15/41       | 1,105               | 1,478                 |
| Welltower Inc.                    | 4.950% | 9/1/48        | 840                 | 991                   |
| Weyerhaeuser Co.                  | 7.375% | 3/15/32       | 3,059               | 4,113                 |
| Weyerhaeuser Co.                  | 4.000% | 3/9/52        | 900                 | 913                   |
| WP Carey Inc.                     | 2.250% | 4/1/33        | 1,600               | 1,426                 |

**87,437**

**Technology (8.6%)**

|                        |        |          |       |        |
|------------------------|--------|----------|-------|--------|
| Analog Devices Inc.    | 2.800% | 10/1/41  | 2,455 | 2,259  |
| Analog Devices Inc.    | 2.950% | 10/1/51  | 2,364 | 2,163  |
| Apple Inc.             | 4.500% | 2/23/36  | 2,511 | 2,948  |
| Apple Inc.             | 2.375% | 2/8/41   | 2,855 | 2,540  |
| Apple Inc.             | 3.850% | 5/4/43   | 6,907 | 7,430  |
| Apple Inc.             | 4.450% | 5/6/44   | 2,028 | 2,368  |
| Apple Inc.             | 3.450% | 2/9/45   | 5,264 | 5,380  |
| Apple Inc.             | 4.375% | 5/13/45  | 4,395 | 5,096  |
| Apple Inc.             | 4.650% | 2/23/46  | 9,449 | 11,473 |
| Apple Inc.             | 3.850% | 8/4/46   | 4,185 | 4,527  |
| Apple Inc.             | 4.250% | 2/9/47   | 954   | 1,096  |
| Apple Inc.             | 3.750% | 9/12/47  | 2,113 | 2,253  |
| Apple Inc.             | 3.750% | 11/13/47 | 3,702 | 3,959  |
| Apple Inc.             | 2.950% | 9/11/49  | 2,595 | 2,441  |
| Apple Inc.             | 2.650% | 5/11/50  | 5,607 | 4,992  |
| Apple Inc.             | 2.400% | 8/20/50  | 4,173 | 3,531  |
| Apple Inc.             | 2.650% | 2/8/51   | 6,315 | 5,618  |
| Apple Inc.             | 2.700% | 8/5/51   | 3,692 | 3,300  |
| Apple Inc.             | 2.550% | 8/20/60  | 2,869 | 2,387  |
| Apple Inc.             | 2.800% | 2/8/61   | 3,337 | 2,938  |
| Apple Inc.             | 2.850% | 8/5/61   | 3,070 | 2,727  |
| Applied Materials Inc. | 5.100% | 10/1/35  | 398   | 484    |
| Applied Materials Inc. | 5.850% | 6/15/41  | 1,796 | 2,392  |
| Applied Materials Inc. | 4.350% | 4/1/47   | 1,909 | 2,188  |
| Applied Materials Inc. | 2.750% | 6/1/50   | 2,711 | 2,456  |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Broadcom Inc.                               | 4.300% | 11/15/32      | 4,091               | 4,311                 |
| <sup>2</sup> Broadcom Inc.                  | 2.600% | 2/15/33       | 3,951               | 3,601                 |
| <sup>2</sup> Broadcom Inc.                  | 3.419% | 4/15/33       | 5,272               | 5,146                 |
| <sup>2</sup> Broadcom Inc.                  | 3.469% | 4/15/34       | 7,725               | 7,491                 |
| <sup>2</sup> Broadcom Inc.                  | 3.137% | 11/15/35      | 6,995               | 6,482                 |
| <sup>2</sup> Broadcom Inc.                  | 3.187% | 11/15/36      | 5,055               | 4,692                 |
| <sup>2</sup> Broadcom Inc.                  | 3.500% | 2/15/41       | 6,347               | 5,865                 |
| <sup>2</sup> Broadcom Inc.                  | 3.750% | 2/15/51       | 3,370               | 3,148                 |
| Cisco Systems Inc.                          | 5.900% | 2/15/39       | 3,712               | 4,931                 |
| Cisco Systems Inc.                          | 5.500% | 1/15/40       | 4,098               | 5,276                 |
| Corning Inc.                                | 4.700% | 3/15/37       | 1,035               | 1,161                 |
| Corning Inc.                                | 5.750% | 8/15/40       | 794                 | 999                   |
| Corning Inc.                                | 4.750% | 3/15/42       | 407                 | 468                   |
| Corning Inc.                                | 5.350% | 11/15/48      | 694                 | 866                   |
| Corning Inc.                                | 3.900% | 11/15/49      | 580                 | 586                   |
| Corning Inc.                                | 4.375% | 11/15/57      | 2,520               | 2,653                 |
| Corning Inc.                                | 5.850% | 11/15/68      | 1,012               | 1,304                 |
| Corning Inc.                                | 5.450% | 11/15/79      | 2,305               | 2,668                 |
| Dell Inc.                                   | 6.500% | 4/15/38       | 1,435               | 1,654                 |
| Dell International LLC                      | 8.100% | 7/15/36       | 2,091               | 2,894                 |
| <sup>2</sup> Dell International LLC         | 3.375% | 12/15/41      | 2,030               | 1,790                 |
| Dell International LLC                      | 8.350% | 7/15/46       | 1,031               | 1,569                 |
| <sup>2</sup> Dell International LLC         | 3.450% | 12/15/51      | 3,310               | 2,798                 |
| Fidelity National Information Services Inc. | 3.100% | 3/1/41        | 1,945               | 1,749                 |
| Fidelity National Information Services Inc. | 4.500% | 8/15/46       | 818                 | 900                   |
| Fiserv Inc.                                 | 4.400% | 7/1/49        | 4,963               | 5,288                 |
| Hewlett Packard Enterprise Co.              | 6.200% | 10/15/35      | 1,886               | 2,257                 |
| Hewlett Packard Enterprise Co.              | 6.350% | 10/15/45      | 1,946               | 2,323                 |
| HP Inc.                                     | 6.000% | 9/15/41       | 3,164               | 3,794                 |
| Intel Corp.                                 | 4.000% | 12/15/32      | 1,697               | 1,869                 |
| Intel Corp.                                 | 4.600% | 3/25/40       | 2,325               | 2,631                 |
| Intel Corp.                                 | 2.800% | 8/12/41       | 670                 | 604                   |
| Intel Corp.                                 | 4.800% | 10/1/41       | 1,538               | 1,810                 |
| Intel Corp.                                 | 4.250% | 12/15/42      | 1,332               | 1,461                 |
| Intel Corp.                                 | 4.900% | 7/29/45       | 1,419               | 1,685                 |
| Intel Corp.                                 | 4.100% | 5/19/46       | 2,223               | 2,376                 |
| Intel Corp.                                 | 4.100% | 5/11/47       | 2,410               | 2,572                 |
| Intel Corp.                                 | 3.734% | 12/8/47       | 4,048               | 4,094                 |
| Intel Corp.                                 | 3.250% | 11/15/49      | 5,112               | 4,774                 |
| Intel Corp.                                 | 4.750% | 3/25/50       | 4,300               | 5,048                 |
| Intel Corp.                                 | 3.050% | 8/12/51       | 3,384               | 3,058                 |
| Intel Corp.                                 | 3.100% | 2/15/60       | 1,120               | 980                   |
| Intel Corp.                                 | 4.950% | 3/25/60       | 1,690               | 2,072                 |
| Intel Corp.                                 | 3.200% | 8/12/61       | 1,960               | 1,738                 |
| International Business Machines Corp.       | 5.875% | 11/29/32      | 1,075               | 1,348                 |
| International Business Machines Corp.       | 4.150% | 5/15/39       | 4,489               | 4,802                 |
| International Business Machines Corp.       | 5.600% | 11/30/39      | 775                 | 978                   |
| International Business Machines Corp.       | 2.850% | 5/15/40       | 2,030               | 1,849                 |
| International Business Machines Corp.       | 4.000% | 6/20/42       | 1,986               | 2,091                 |
| International Business Machines Corp.       | 4.700% | 2/19/46       | 2,330               | 2,723                 |
| International Business Machines Corp.       | 4.250% | 5/15/49       | 5,755               | 6,323                 |
| International Business Machines Corp.       | 2.950% | 5/15/50       | 830                 | 745                   |
| International Business Machines Corp.       | 7.125% | 12/1/96       | 475                 | 781                   |
| Juniper Networks Inc.                       | 5.950% | 3/15/41       | 1,718               | 2,068                 |
| KLA Corp.                                   | 5.000% | 3/15/49       | 980                 | 1,181                 |

Long-Term Corporate Bond Index Fund

|   | Coupon                  | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |        |
|---|-------------------------|---------------|---------------------|-----------------------|--------|
|   | KLA Corp.               | 3.300%        | 3/1/50              | 2,074                 | 1,960  |
| 2 | Kyndryl Holdings Inc.   | 4.100%        | 10/15/41            | 1,200                 | 1,021  |
|   | Lam Research Corp.      | 4.875%        | 3/15/49             | 1,537                 | 1,862  |
|   | Lam Research Corp.      | 2.875%        | 6/15/50             | 1,390                 | 1,242  |
|   | Lam Research Corp.      | 3.125%        | 6/15/60             | 1,582                 | 1,428  |
|   | Micron Technology Inc.  | 2.703%        | 4/15/32             | 2,100                 | 1,963  |
|   | Micron Technology Inc.  | 3.366%        | 11/1/41             | 1,000                 | 907    |
|   | Micron Technology Inc.  | 3.477%        | 11/1/51             | 1,500                 | 1,329  |
|   | Microsoft Corp.         | 3.500%        | 2/12/35             | 3,086                 | 3,333  |
|   | Microsoft Corp.         | 4.200%        | 11/3/35             | 1,762                 | 2,030  |
|   | Microsoft Corp.         | 3.450%        | 8/8/36              | 4,979                 | 5,345  |
|   | Microsoft Corp.         | 4.100%        | 2/6/37              | 2,931                 | 3,354  |
|   | Microsoft Corp.         | 4.500%        | 10/1/40             | 1,095                 | 1,316  |
|   | Microsoft Corp.         | 5.300%        | 2/8/41              | 1,285                 | 1,682  |
|   | Microsoft Corp.         | 3.500%        | 11/15/42            | 1,040                 | 1,097  |
|   | Microsoft Corp.         | 3.750%        | 2/12/45             | 1,447                 | 1,562  |
|   | Microsoft Corp.         | 3.700%        | 8/8/46              | 7,131                 | 7,714  |
|   | Microsoft Corp.         | 4.250%        | 2/6/47              | 1,380                 | 1,628  |
|   | Microsoft Corp.         | 2.525%        | 6/1/50              | 14,465                | 12,847 |
|   | Microsoft Corp.         | 2.921%        | 3/17/52             | 15,569                | 14,877 |
|   | Microsoft Corp.         | 3.950%        | 8/8/56              | 1,240                 | 1,395  |
|   | Microsoft Corp.         | 2.675%        | 6/1/60              | 4,771                 | 4,206  |
|   | Microsoft Corp.         | 3.041%        | 3/17/62             | 6,705                 | 6,415  |
|   | Moody's Corp.           | 2.750%        | 8/19/41             | 670                   | 585    |
|   | Moody's Corp.           | 5.250%        | 7/15/44             | 883                   | 1,066  |
|   | Moody's Corp.           | 4.875%        | 12/17/48            | 1,541                 | 1,814  |
|   | Moody's Corp.           | 3.250%        | 5/20/50             | 1,299                 | 1,183  |
|   | Moody's Corp.           | 2.550%        | 8/18/60             | 935                   | 708    |
|   | Moody's Corp.           | 3.100%        | 11/29/61            | 1,550                 | 1,319  |
|   | Motorola Solutions Inc. | 5.500%        | 9/1/44              | 1,049                 | 1,218  |
|   | NVIDIA Corp.            | 3.500%        | 4/1/40              | 3,041                 | 3,124  |
|   | NVIDIA Corp.            | 3.500%        | 4/1/50              | 2,692                 | 2,760  |
|   | NVIDIA Corp.            | 3.700%        | 4/1/60              | 2,135                 | 2,230  |
| 2 | NXP BV                  | 3.250%        | 5/11/41             | 2,050                 | 1,877  |
| 2 | NXP BV                  | 3.125%        | 2/15/42             | 1,030                 | 929    |
| 2 | NXP BV                  | 3.250%        | 11/30/51            | 1,100                 | 966    |
|   | Oracle Corp.            | 4.300%        | 7/8/34              | 4,286                 | 4,423  |
|   | Oracle Corp.            | 3.900%        | 5/15/35             | 2,584                 | 2,531  |
|   | Oracle Corp.            | 3.850%        | 7/15/36             | 2,801                 | 2,705  |
|   | Oracle Corp.            | 3.800%        | 11/15/37            | 3,990                 | 3,794  |
|   | Oracle Corp.            | 6.500%        | 4/15/38             | 1,681                 | 2,080  |
|   | Oracle Corp.            | 6.125%        | 7/8/39              | 923                   | 1,106  |
|   | Oracle Corp.            | 3.600%        | 4/1/40              | 8,100                 | 7,332  |
|   | Oracle Corp.            | 5.375%        | 7/15/40             | 3,550                 | 3,895  |
|   | Oracle Corp.            | 3.650%        | 3/25/41             | 5,420                 | 4,907  |
|   | Oracle Corp.            | 4.500%        | 7/8/44              | 2,928                 | 2,912  |
|   | Oracle Corp.            | 4.125%        | 5/15/45             | 3,502                 | 3,266  |
|   | Oracle Corp.            | 4.000%        | 7/15/46             | 6,363                 | 5,847  |
|   | Oracle Corp.            | 4.000%        | 11/15/47            | 2,640                 | 2,418  |
|   | Oracle Corp.            | 3.600%        | 4/1/50              | 10,908                | 9,473  |
|   | Oracle Corp.            | 3.950%        | 3/25/51             | 6,990                 | 6,411  |
|   | Oracle Corp.            | 4.375%        | 5/15/55             | 3,386                 | 3,220  |
|   | Oracle Corp.            | 3.850%        | 4/1/60              | 7,996                 | 6,891  |
|   | Oracle Corp.            | 4.100%        | 3/25/61             | 3,385                 | 3,054  |
|   | QUALCOMM Inc.           | 1.650%        | 5/20/32             | 1,272                 | 1,146  |

Long-Term Corporate Bond Index Fund

|                                       | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|
| QUALCOMM Inc.                         | 4.650% | 5/20/35       | 3,336               | 3,884                 |
| QUALCOMM Inc.                         | 4.800% | 5/20/45       | 4,283               | 5,103                 |
| QUALCOMM Inc.                         | 4.300% | 5/20/47       | 2,000               | 2,261                 |
| QUALCOMM Inc.                         | 3.250% | 5/20/50       | 2,304               | 2,259                 |
| Quanta Services Inc.                  | 3.050% | 10/1/41       | 1,200               | 1,045                 |
| S&P Global Inc.                       | 3.250% | 12/1/49       | 1,509               | 1,447                 |
| S&P Global Inc.                       | 2.300% | 8/15/60       | 1,230               | 925                   |
| salesforce.com Inc.                   | 2.700% | 7/15/41       | 3,320               | 3,030                 |
| salesforce.com Inc.                   | 2.900% | 7/15/51       | 4,925               | 4,491                 |
| salesforce.com Inc.                   | 3.050% | 7/15/61       | 3,055               | 2,757                 |
| Texas Instruments Inc.                | 3.875% | 3/15/39       | 2,834               | 3,089                 |
| Texas Instruments Inc.                | 4.150% | 5/15/48       | 2,917               | 3,315                 |
| Texas Instruments Inc.                | 2.700% | 9/15/51       | 1,247               | 1,126                 |
| TSMC Arizona Corp.                    | 3.125% | 10/25/41      | 2,330               | 2,210                 |
| TSMC Arizona Corp.                    | 3.250% | 10/25/51      | 1,960               | 1,869                 |
| Verisk Analytics Inc.                 | 5.500% | 6/15/45       | 1,271               | 1,581                 |
| Verisk Analytics Inc.                 | 3.625% | 5/15/50       | 1,521               | 1,467                 |
|                                       |        |               |                     | <b>458,833</b>        |
| <b>Utilities (11.8%)</b>              |        |               |                     |                       |
| AEP Texas Inc.                        | 3.800% | 10/1/47       | 569                 | 548                   |
| <sup>1</sup> AEP Texas Inc.           | 3.450% | 1/15/50       | 1,570               | 1,447                 |
| AEP Transmission Co. LLC              | 4.000% | 12/1/46       | 845                 | 886                   |
| AEP Transmission Co. LLC              | 3.750% | 12/1/47       | 437                 | 443                   |
| AEP Transmission Co. LLC              | 4.250% | 9/15/48       | 1,060               | 1,150                 |
| AEP Transmission Co. LLC              | 3.800% | 6/15/49       | 1,316               | 1,333                 |
| <sup>1</sup> AEP Transmission Co. LLC | 3.650% | 4/1/50        | 990                 | 979                   |
| <sup>1</sup> AEP Transmission Co. LLC | 2.750% | 8/15/51       | 815                 | 692                   |
| Alabama Power Co.                     | 6.125% | 5/15/38       | 687                 | 887                   |
| Alabama Power Co.                     | 6.000% | 3/1/39        | 444                 | 572                   |
| Alabama Power Co.                     | 3.850% | 12/1/42       | 1,928               | 1,938                 |
| Alabama Power Co.                     | 4.150% | 8/15/44       | 1,944               | 2,056                 |
| Alabama Power Co.                     | 3.750% | 3/1/45        | 2,343               | 2,324                 |
| Alabama Power Co.                     | 4.300% | 1/2/46        | 1,191               | 1,278                 |
| <sup>1</sup> Alabama Power Co.        | 3.700% | 12/1/47       | 1,099               | 1,092                 |
| <sup>1</sup> Alabama Power Co.        | 4.300% | 7/15/48       | 174                 | 188                   |
| Alabama Power Co.                     | 3.450% | 10/1/49       | 1,095               | 1,042                 |
| Alabama Power Co.                     | 3.125% | 7/15/51       | 1,360               | 1,227                 |
| Alabama Power Co.                     | 3.000% | 3/15/52       | 1,995               | 1,766                 |
| Ameren Illinois Co.                   | 4.150% | 3/15/46       | 1,517               | 1,661                 |
| Ameren Illinois Co.                   | 3.700% | 12/1/47       | 1,552               | 1,590                 |
| Ameren Illinois Co.                   | 4.500% | 3/15/49       | 690                 | 793                   |
| Ameren Illinois Co.                   | 3.250% | 3/15/50       | 1,073               | 1,020                 |
| Ameren Illinois Co.                   | 2.900% | 6/15/51       | 950                 | 855                   |
| American Electric Power Co. Inc.      | 3.250% | 3/1/50        | 1,002               | 884                   |
| American Water Capital Corp.          | 6.593% | 10/15/37      | 558                 | 754                   |
| American Water Capital Corp.          | 4.300% | 12/1/42       | 755                 | 814                   |
| American Water Capital Corp.          | 4.300% | 9/1/45        | 1,469               | 1,569                 |
| American Water Capital Corp.          | 4.000% | 12/1/46       | 1,223               | 1,265                 |
| American Water Capital Corp.          | 3.750% | 9/1/47        | 1,167               | 1,163                 |
| American Water Capital Corp.          | 4.200% | 9/1/48        | 2,025               | 2,140                 |
| American Water Capital Corp.          | 4.150% | 6/1/49        | 1,215               | 1,270                 |
| American Water Capital Corp.          | 3.450% | 5/1/50        | 1,615               | 1,543                 |
| American Water Capital Corp.          | 3.250% | 6/1/51        | 890                 | 825                   |
| Appalachian Power Co.                 | 7.000% | 4/1/38        | 674                 | 901                   |
| Appalachian Power Co.                 | 4.400% | 5/15/44       | 928                 | 977                   |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Appalachian Power Co.                                | 4.450% | 6/1/45        | 534                 | 565                   |
| <sup>1</sup> Appalachian Power Co.                   | 4.500% | 3/1/49        | 1,521               | 1,633                 |
| <sup>1</sup> Appalachian Power Co.                   | 3.700% | 5/1/50        | 1,493               | 1,443                 |
| Arizona Public Service Co.                           | 5.050% | 9/1/41        | 957                 | 1,072                 |
| Arizona Public Service Co.                           | 4.500% | 4/1/42        | 1,496               | 1,613                 |
| Arizona Public Service Co.                           | 4.350% | 11/15/45      | 485                 | 506                   |
| Arizona Public Service Co.                           | 3.750% | 5/15/46       | 700                 | 686                   |
| Arizona Public Service Co.                           | 4.200% | 8/15/48       | 1,257               | 1,290                 |
| Arizona Public Service Co.                           | 4.250% | 3/1/49        | 1,186               | 1,239                 |
| Arizona Public Service Co.                           | 3.500% | 12/1/49       | 338                 | 313                   |
| Arizona Public Service Co.                           | 3.350% | 5/15/50       | 285                 | 257                   |
| Arizona Public Service Co.                           | 2.650% | 9/15/50       | 460                 | 370                   |
| Atmos Energy Corp.                                   | 5.500% | 6/15/41       | 440                 | 530                   |
| Atmos Energy Corp.                                   | 4.150% | 1/15/43       | 918                 | 958                   |
| Atmos Energy Corp.                                   | 4.125% | 10/15/44      | 328                 | 343                   |
| Atmos Energy Corp.                                   | 4.300% | 10/1/48       | 275                 | 299                   |
| Atmos Energy Corp.                                   | 4.125% | 3/15/49       | 1,542               | 1,655                 |
| Atmos Energy Corp.                                   | 3.375% | 9/15/49       | 2,641               | 2,506                 |
| Atmos Energy Corp.                                   | 2.850% | 2/15/52       | 2,025               | 1,752                 |
| Avista Corp.   | 4.350% | 6/1/48        | 598                 | 665                   |
| Baltimore Gas & Electric Co.                         | 6.350% | 10/1/36       | 1,130               | 1,520                 |
| Baltimore Gas & Electric Co.                         | 3.500% | 8/15/46       | 835                 | 819                   |
| <sup>1</sup> Baltimore Gas & Electric Co.            | 3.750% | 8/15/47       | 2,000               | 2,040                 |
| Baltimore Gas & Electric Co.                         | 4.250% | 9/15/48       | 862                 | 947                   |
| Baltimore Gas & Electric Co.                         | 3.200% | 9/15/49       | 635                 | 594                   |
| Baltimore Gas & Electric Co.                         | 2.900% | 6/15/50       | 1,670               | 1,487                 |
| Berkshire Hathaway Energy Co.                        | 6.125% | 4/1/36        | 1,615               | 2,060                 |
| Berkshire Hathaway Energy Co.                        | 5.950% | 5/15/37       | 720                 | 915                   |
| Berkshire Hathaway Energy Co.                        | 5.150% | 11/15/43      | 552                 | 640                   |
| Berkshire Hathaway Energy Co.                        | 4.500% | 2/1/45        | 2,083               | 2,275                 |
| Berkshire Hathaway Energy Co.                        | 3.800% | 7/15/48       | 1,045               | 1,046                 |
| Berkshire Hathaway Energy Co.                        | 4.450% | 1/15/49       | 670                 | 736                   |
| Berkshire Hathaway Energy Co.                        | 4.250% | 10/15/50      | 2,695               | 2,908                 |
| Berkshire Hathaway Energy Co.                        | 2.850% | 5/15/51       | 440                 | 374                   |
| Black Hills Corp.                                    | 4.350% | 5/1/33        | 413                 | 441                   |
| Black Hills Corp.                                    | 4.200% | 9/15/46       | 746                 | 763                   |
| Black Hills Corp.                                    | 3.875% | 10/15/49      | 1,162               | 1,129                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 6.950% | 3/15/33       | 415                 | 552                   |
| CenterPoint Energy Houston Electric LLC              | 3.550% | 8/1/42        | 952                 | 957                   |
| CenterPoint Energy Houston Electric LLC              | 4.500% | 4/1/44        | 439                 | 497                   |
| CenterPoint Energy Houston Electric LLC              | 3.950% | 3/1/48        | 1,010               | 1,075                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 4.250% | 2/1/49        | 1,556               | 1,738                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 2.900% | 7/1/50        | 1,462               | 1,311                 |
| <sup>1</sup> CenterPoint Energy Houston Electric LLC | 3.350% | 4/1/51        | 1,590               | 1,546                 |
| CenterPoint Energy Inc.                              | 3.700% | 9/1/49        | 2,825               | 2,774                 |
| CenterPoint Energy Resources Corp.                   | 5.850% | 1/15/41       | 616                 | 768                   |
| CenterPoint Energy Resources Corp.                   | 4.100% | 9/1/47        | 844                 | 876                   |
| Cleco Corporate Holdings LLC                         | 4.973% | 5/1/46        | 765                 | 839                   |
| Cleveland Electric Illuminating Co.                  | 5.950% | 12/15/36      | 1,000               | 1,259                 |
| CMS Energy Corp.                                     | 4.875% | 3/1/44        | 717                 | 823                   |
| Commonwealth Edison Co.                              | 5.900% | 3/15/36       | 300                 | 384                   |
| Commonwealth Edison Co.                              | 6.450% | 1/15/38       | 540                 | 724                   |
| Commonwealth Edison Co.                              | 4.600% | 8/15/43       | 866                 | 984                   |
| Commonwealth Edison Co.                              | 4.700% | 1/15/44       | 896                 | 1,033                 |
| Commonwealth Edison Co.                              | 3.700% | 3/1/45        | 1,272               | 1,281                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Commonwealth Edison Co.                               | 4.350% | 11/15/45      | 1,138               | 1,243                 |
| Commonwealth Edison Co.                               | 3.650% | 6/15/46       | 898                 | 903                   |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.750% | 8/15/47       | 2,310               | 2,344                 |
| Commonwealth Edison Co.                               | 4.000% | 3/1/48        | 395                 | 423                   |
| Commonwealth Edison Co.                               | 4.000% | 3/1/49        | 1,490               | 1,587                 |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.200% | 11/15/49      | 780                 | 729                   |
| Commonwealth Edison Co.                               | 3.000% | 3/1/50        | 1,145               | 1,036                 |
| <sup>1</sup> Commonwealth Edison Co.                  | 3.125% | 3/15/51       | 960                 | 887                   |
| <sup>1</sup> Commonwealth Edison Co.                  | 2.750% | 9/1/51        | 700                 | 607                   |
| Connecticut Light & Power Co.                         | 4.300% | 4/15/44       | 1,209               | 1,333                 |
| <sup>1</sup> Connecticut Light & Power Co.            | 4.150% | 6/1/45        | 437                 | 472                   |
| Connecticut Light & Power Co.                         | 4.000% | 4/1/48        | 1,275               | 1,366                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 5.300% | 3/1/35        | 679                 | 796                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 5.850% | 3/15/36       | 998                 | 1,223                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 6.200% | 6/15/36       | 845                 | 1,066                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 6.300% | 8/15/37       | 405                 | 523                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 6.750% | 4/1/38        | 1,364               | 1,841                 |
| Consolidated Edison Co. of New York Inc.              | 5.700% | 6/15/40       | 2,008               | 2,446                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.200% | 3/15/42       | 2,046               | 2,130                 |
| Consolidated Edison Co. of New York Inc.              | 3.950% | 3/1/43        | 762                 | 762                   |
| Consolidated Edison Co. of New York Inc.              | 4.450% | 3/15/44       | 2,678               | 2,883                 |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 12/1/45       | 2,304               | 2,476                 |
| Consolidated Edison Co. of New York Inc.              | 3.850% | 6/15/46       | 963                 | 957                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.875% | 6/15/47       | 1,942               | 1,938                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.650% | 12/1/48       | 895                 | 994                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.950% | 4/1/50        | 850                 | 872                   |
| Consolidated Edison Co. of New York Inc.              | 3.200% | 12/1/51       | 1,975               | 1,764                 |
| Consolidated Edison Co. of New York Inc.              | 4.625% | 12/1/54       | 390                 | 432                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.300% | 12/1/56       | 475                 | 502                   |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 4.000% | 11/15/57      | 1,385               | 1,389                 |
| Consolidated Edison Co. of New York Inc.              | 4.500% | 5/15/58       | 1,177               | 1,282                 |
| Consolidated Edison Co. of New York Inc.              | 3.700% | 11/15/59      | 1,465               | 1,382                 |
| <sup>1</sup> Consolidated Edison Co. of New York Inc. | 3.000% | 12/1/60       | 680                 | 563                   |
| Consolidated Edison Co. of New York Inc.              | 3.600% | 6/15/61       | 2,175               | 2,036                 |
| Constellation Energy Generation LLC                   | 6.250% | 10/1/39       | 1,550               | 1,807                 |
| Constellation Energy Generation LLC                   | 5.750% | 10/1/41       | 1,662               | 1,877                 |
| Constellation Energy Generation LLC                   | 5.600% | 6/15/42       | 1,316               | 1,445                 |
| Consumers Energy Co.                                  | 3.250% | 8/15/46       | 1,256               | 1,207                 |
| Consumers Energy Co.                                  | 3.950% | 7/15/47       | 900                 | 952                   |
| Consumers Energy Co.                                  | 4.050% | 5/15/48       | 356                 | 384                   |
| Consumers Energy Co.                                  | 4.350% | 4/15/49       | 963                 | 1,090                 |
| Consumers Energy Co.                                  | 3.750% | 2/15/50       | 1,020               | 1,056                 |
| Consumers Energy Co.                                  | 3.100% | 8/15/50       | 1,099               | 1,036                 |
| Consumers Energy Co.                                  | 3.500% | 8/1/51        | 2,275               | 2,273                 |
| Consumers Energy Co.                                  | 2.650% | 8/15/52       | 1,395               | 1,202                 |
| Consumers Energy Co.                                  | 2.500% | 5/1/60        | 1,045               | 819                   |
| Dayton Power & Light Co.                              | 3.950% | 6/15/49       | 752                 | 779                   |
| Delmarva Power & Light Co.                            | 4.150% | 5/15/45       | 1,671               | 1,772                 |
| <sup>1</sup> Dominion Energy Inc.                     | 6.300% | 3/15/33       | 785                 | 974                   |
| <sup>1</sup> Dominion Energy Inc.                     | 5.250% | 8/1/33        | 619                 | 718                   |
| <sup>1</sup> Dominion Energy Inc.                     | 5.950% | 6/15/35       | 484                 | 593                   |
| Dominion Energy Inc.                                  | 7.000% | 6/15/38       | 685                 | 934                   |
| <sup>1</sup> Dominion Energy Inc.                     | 3.300% | 4/15/41       | 1,890               | 1,766                 |
| <sup>1</sup> Dominion Energy Inc.                     | 4.900% | 8/1/41        | 837                 | 944                   |
| <sup>1</sup> Dominion Energy Inc.                     | 4.050% | 9/15/42       | 959                 | 976                   |

Long-Term Corporate Bond Index Fund

|   | Coupon                              | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |       |
|---|-------------------------------------|---------------|---------------------|-----------------------|-------|
|   | Dominion Energy Inc.                | 4.700%        | 12/1/44             | 1,411                 | 1,588 |
| 1 | Dominion Energy Inc.                | 4.600%        | 3/15/49             | 640                   | 711   |
|   | Dominion Energy South Carolina Inc. | 5.300%        | 5/15/33             | 1,455                 | 1,748 |
|   | Dominion Energy South Carolina Inc. | 6.050%        | 1/15/38             | 440                   | 569   |
|   | Dominion Energy South Carolina Inc. | 5.450%        | 2/1/41              | 1,691                 | 2,077 |
|   | Dominion Energy South Carolina Inc. | 4.600%        | 6/15/43             | 1,136                 | 1,269 |
|   | Dominion Energy South Carolina Inc. | 5.100%        | 6/1/65              | 515                   | 642   |
| 1 | DTE Electric Co.                    | 4.000%        | 4/1/43              | 325                   | 347   |
|   | DTE Electric Co.                    | 4.300%        | 7/1/44              | 1,972                 | 2,173 |
|   | DTE Electric Co.                    | 3.700%        | 3/15/45             | 1,464                 | 1,495 |
|   | DTE Electric Co.                    | 3.700%        | 6/1/46              | 1,812                 | 1,866 |
|   | DTE Electric Co.                    | 3.750%        | 8/15/47             | 1,310                 | 1,349 |
| 1 | DTE Electric Co.                    | 4.050%        | 5/15/48             | 505                   | 545   |
|   | DTE Electric Co.                    | 3.950%        | 3/1/49              | 575                   | 612   |
|   | DTE Electric Co.                    | 2.950%        | 3/1/50              | 344                   | 315   |
| 1 | DTE Electric Co.                    | 3.250%        | 4/1/51              | 1,075                 | 1,026 |
|   | Duke Energy Carolinas LLC           | 6.450%        | 10/15/32            | 768                   | 968   |
|   | Duke Energy Carolinas LLC           | 6.100%        | 6/1/37              | 1,411                 | 1,787 |
|   | Duke Energy Carolinas LLC           | 6.000%        | 1/15/38             | 306                   | 391   |
|   | Duke Energy Carolinas LLC           | 6.050%        | 4/15/38             | 1,085                 | 1,402 |
|   | Duke Energy Carolinas LLC           | 5.300%        | 2/15/40             | 1,188                 | 1,439 |
|   | Duke Energy Carolinas LLC           | 4.250%        | 12/15/41            | 951                   | 1,020 |
|   | Duke Energy Carolinas LLC           | 4.000%        | 9/30/42             | 1,290                 | 1,352 |
|   | Duke Energy Carolinas LLC           | 3.750%        | 6/1/45              | 150                   | 150   |
|   | Duke Energy Carolinas LLC           | 3.875%        | 3/15/46             | 1,715                 | 1,771 |
|   | Duke Energy Carolinas LLC           | 3.700%        | 12/1/47             | 1,605                 | 1,615 |
|   | Duke Energy Carolinas LLC           | 3.950%        | 3/15/48             | 881                   | 917   |
|   | Duke Energy Carolinas LLC           | 3.200%        | 8/15/49             | 958                   | 899   |
|   | Duke Energy Carolinas LLC           | 3.450%        | 4/15/51             | 1,580                 | 1,552 |
|   | Duke Energy Corp.                   | 3.300%        | 6/15/41             | 2,640                 | 2,429 |
|   | Duke Energy Corp.                   | 3.750%        | 9/1/46              | 2,104                 | 2,009 |
|   | Duke Energy Corp.                   | 3.950%        | 8/15/47             | 1,127                 | 1,108 |
|   | Duke Energy Corp.                   | 4.200%        | 6/15/49             | 1,255                 | 1,291 |
|   | Duke Energy Corp.                   | 3.500%        | 6/15/51             | 1,525                 | 1,401 |
|   | Duke Energy Florida LLC             | 6.350%        | 9/15/37             | 2,311                 | 3,068 |
|   | Duke Energy Florida LLC             | 6.400%        | 6/15/38             | 341                   | 456   |
|   | Duke Energy Florida LLC             | 5.650%        | 4/1/40              | 1,165                 | 1,440 |
|   | Duke Energy Florida LLC             | 3.850%        | 11/15/42            | 875                   | 897   |
|   | Duke Energy Florida LLC             | 3.400%        | 10/1/46             | 1,506                 | 1,444 |
|   | Duke Energy Florida LLC             | 4.200%        | 7/15/48             | 1,396                 | 1,526 |
|   | Duke Energy Florida LLC             | 3.000%        | 12/15/51            | 310                   | 280   |
|   | Duke Energy Indiana LLC             | 6.120%        | 10/15/35            | 913                   | 1,129 |
|   | Duke Energy Indiana LLC             | 6.350%        | 8/15/38             | 1,851                 | 2,392 |
|   | Duke Energy Indiana LLC             | 6.450%        | 4/1/39              | 855                   | 1,128 |
| 1 | Duke Energy Indiana LLC             | 4.900%        | 7/15/43             | 1,318                 | 1,491 |
|   | Duke Energy Indiana LLC             | 3.750%        | 5/15/46             | 1,745                 | 1,777 |
| 1 | Duke Energy Indiana LLC             | 3.250%        | 10/1/49             | 1,025                 | 944   |
|   | Duke Energy Indiana LLC             | 2.750%        | 4/1/50              | 945                   | 806   |
|   | Duke Energy Ohio Inc.               | 3.700%        | 6/15/46             | 100                   | 100   |
|   | Duke Energy Ohio Inc.               | 4.300%        | 2/1/49              | 1,498                 | 1,645 |
|   | Duke Energy Progress LLC            | 6.300%        | 4/1/38              | 883                   | 1,150 |
|   | Duke Energy Progress LLC            | 4.100%        | 5/15/42             | 1,354                 | 1,426 |
|   | Duke Energy Progress LLC            | 4.100%        | 3/15/43             | 1,420                 | 1,498 |
|   | Duke Energy Progress LLC            | 4.375%        | 3/30/44             | 921                   | 1,016 |
|   | Duke Energy Progress LLC            | 4.150%        | 12/1/44             | 1,660                 | 1,763 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Duke Energy Progress LLC                               | 4.200% | 8/15/45       | 698                 | 748                   |
| Duke Energy Progress LLC                               | 3.700% | 10/15/46      | 1,795               | 1,803                 |
| Duke Energy Progress LLC                               | 3.600% | 9/15/47       | 1,265               | 1,253                 |
| Duke Energy Progress LLC                               | 2.500% | 8/15/50       | 150                 | 124                   |
| Duke Energy Progress LLC                               | 2.900% | 8/15/51       | 1,675               | 1,508                 |
| <sup>1</sup> Duke Energy Progress NC Storm Funding LLC | 2.387% | 7/1/37        | 725                 | 705                   |
| El Paso Electric Co.                                   | 6.000% | 5/15/35       | 944                 | 1,177                 |
| El Paso Electric Co.                                   | 5.000% | 12/1/44       | 588                 | 660                   |
| Emera US Finance LP                                    | 4.750% | 6/15/46       | 1,358               | 1,448                 |
| Entergy Arkansas LLC                                   | 4.200% | 4/1/49        | 1,238               | 1,346                 |
| Entergy Arkansas LLC                                   | 2.650% | 6/15/51       | 455                 | 382                   |
| Entergy Arkansas LLC                                   | 3.350% | 6/15/52       | 1,625               | 1,534                 |
| Entergy Corp.  | 3.750% | 6/15/50       | 2,079               | 2,015                 |
| Entergy Louisiana LLC                                  | 2.350% | 6/15/32       | 1,360               | 1,285                 |
| Entergy Louisiana LLC                                  | 4.000% | 3/15/33       | 1,413               | 1,523                 |
| Entergy Louisiana LLC                                  | 3.100% | 6/15/41       | 1,135               | 1,076                 |
| Entergy Louisiana LLC                                  | 4.200% | 9/1/48        | 2,459               | 2,643                 |
| Entergy Louisiana LLC                                  | 4.200% | 4/1/50        | 1,521               | 1,648                 |
| Entergy Louisiana LLC                                  | 2.900% | 3/15/51       | 481                 | 427                   |
| Entergy Mississippi LLC                                | 3.850% | 6/1/49        | 1,852               | 1,917                 |
| Entergy Texas Inc.                                     | 3.550% | 9/30/49       | 1,395               | 1,324                 |
| Essential Utilities Inc.                               | 4.276% | 5/1/49        | 880                 | 937                   |
| Essential Utilities Inc.                               | 3.351% | 4/15/50       | 956                 | 881                   |
| Energy Kansas Central Inc.                             | 4.125% | 3/1/42        | 1,043               | 1,099                 |
| Energy Kansas Central Inc.                             | 4.100% | 4/1/43        | 1,264               | 1,336                 |
| Energy Kansas Central Inc.                             | 4.250% | 12/1/45       | 1,214               | 1,296                 |
| Energy Kansas Central Inc.                             | 3.450% | 4/15/50       | 733                 | 704                   |
| Energy Metro Inc.                                      | 5.300% | 10/1/41       | 335                 | 407                   |
| Energy Metro Inc.                                      | 4.200% | 6/15/47       | 1,660               | 1,807                 |
| Energy Metro Inc.                                      | 4.200% | 3/15/48       | 916                 | 992                   |
| <sup>1</sup> Energy Metro Inc.                         | 4.125% | 4/1/49        | 1,285               | 1,382                 |
| Eversource Energy                                      | 3.450% | 1/15/50       | 365                 | 342                   |
| <sup>1</sup> Exelon Corp.                              | 4.950% | 6/15/35       | 1,435               | 1,607                 |
| Exelon Corp.   | 5.625% | 6/15/35       | 1,040               | 1,236                 |
| Exelon Corp.   | 5.100% | 6/15/45       | 1,504               | 1,747                 |
| Exelon Corp.   | 4.450% | 4/15/46       | 1,515               | 1,644                 |
| Exelon Corp.   | 4.700% | 4/15/50       | 1,632               | 1,851                 |
| Florida Power & Light Co.                              | 5.625% | 4/1/34        | 419                 | 522                   |
| Florida Power & Light Co.                              | 4.950% | 6/1/35        | 1,647               | 1,933                 |
| Florida Power & Light Co.                              | 5.650% | 2/1/37        | 958                 | 1,207                 |
| Florida Power & Light Co.                              | 5.950% | 2/1/38        | 877                 | 1,133                 |
| Florida Power & Light Co.                              | 5.960% | 4/1/39        | 595                 | 780                   |
| Florida Power & Light Co.                              | 5.690% | 3/1/40        | 780                 | 1,006                 |
| Florida Power & Light Co.                              | 5.250% | 2/1/41        | 1,799               | 2,195                 |
| Florida Power & Light Co.                              | 4.125% | 2/1/42        | 1,509               | 1,633                 |
| Florida Power & Light Co.                              | 4.050% | 6/1/42        | 984                 | 1,051                 |
| Florida Power & Light Co.                              | 3.800% | 12/15/42      | 1,909               | 1,989                 |
| Florida Power & Light Co.                              | 4.050% | 10/1/44       | 2,072               | 2,251                 |
| Florida Power & Light Co.                              | 3.700% | 12/1/47       | 1,062               | 1,097                 |
| Florida Power & Light Co.                              | 3.950% | 3/1/48        | 1,999               | 2,163                 |
| Florida Power & Light Co.                              | 4.125% | 6/1/48        | 2,556               | 2,843                 |
| Florida Power & Light Co.                              | 3.990% | 3/1/49        | 200                 | 217                   |
| Florida Power & Light Co.                              | 3.150% | 10/1/49       | 1,382               | 1,320                 |
| Florida Power & Light Co.                              | 2.875% | 12/4/51       | 2,332               | 2,124                 |
| <sup>1</sup> Georgia Power Co.                         | 4.750% | 9/1/40        | 1,526               | 1,660                 |



Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Georgia Power Co.   | 4.300% | 3/15/42       | 2,393               | 2,499                 |
| Georgia Power Co.   | 4.300% | 3/15/43       | 553                 | 570                   |
| <sup>1</sup> Georgia Power Co.                                  | 3.700% | 1/30/50       | 2,185               | 2,078                 |
| <sup>1</sup> Georgia Power Co.                                  | 3.250% | 3/15/51       | 375                 | 335                   |
| Iberdrola International BV                                      | 6.750% | 7/15/36       | 1,315               | 1,798                 |
| <sup>1</sup> Idaho Power Co.                                    | 4.200% | 3/1/48        | 950                 | 1,059                 |
| Indiana Michigan Power Co.                                      | 6.050% | 3/15/37       | 1,588               | 2,039                 |
| <sup>1</sup> Indiana Michigan Power Co.                         | 4.550% | 3/15/46       | 933                 | 1,032                 |
| <sup>1</sup> Indiana Michigan Power Co.                         | 3.750% | 7/1/47        | 1,320               | 1,297                 |
| Indiana Michigan Power Co.                                      | 4.250% | 8/15/48       | 1,141               | 1,228                 |
| Indiana Michigan Power Co.                                      | 3.250% | 5/1/51        | 1,265               | 1,165                 |
| Interstate Power & Light Co.                                    | 6.250% | 7/15/39       | 254                 | 338                   |
| Interstate Power & Light Co.                                    | 3.700% | 9/15/46       | 419                 | 432                   |
| Interstate Power & Light Co.                                    | 3.500% | 9/30/49       | 525                 | 511                   |
| Interstate Power & Light Co.                                    | 3.100% | 11/30/51      | 675                 | 608                   |
| ITC Holdings Corp.  | 5.300% | 7/1/43        | 1,451               | 1,762                 |
| <sup>1</sup> John Sevier Combined Cycle Generation LLC          | 4.626% | 1/15/42       | 857                 | 990                   |
| Kentucky Utilities Co.  | 5.125% | 11/1/40       | 821                 | 963                   |
| Kentucky Utilities Co.  | 4.375% | 10/1/45       | 465                 | 505                   |
| Kentucky Utilities Co.  | 3.300% | 6/1/50        | 1,140               | 1,069                 |
| Louisville Gas & Electric Co.                                   | 4.250% | 4/1/49        | 2,224               | 2,418                 |
| <sup>1</sup> MidAmerican Energy Co.                             | 5.750% | 11/1/35       | 958                 | 1,206                 |
| <sup>1</sup> MidAmerican Energy Co.                             | 5.800% | 10/15/36      | 1,200               | 1,524                 |
| MidAmerican Energy Co.  | 4.800% | 9/15/43       | 1,259               | 1,455                 |
| MidAmerican Energy Co.  | 4.400% | 10/15/44      | 1,309               | 1,457                 |
| MidAmerican Energy Co.  | 4.250% | 5/1/46        | 1,922               | 2,127                 |
| MidAmerican Energy Co.  | 3.650% | 8/1/48        | 1,031               | 1,047                 |
| MidAmerican Energy Co.  | 4.250% | 7/15/49       | 2,451               | 2,728                 |
| MidAmerican Energy Co.  | 3.150% | 4/15/50       | 270                 | 255                   |
| MidAmerican Energy Co.  | 2.700% | 8/1/52        | 1,100               | 951                   |
| <sup>1</sup> Mississippi Power Co.                              | 4.250% | 3/15/42       | 976                 | 1,014                 |
| <sup>1</sup> Mississippi Power Co.                              | 3.100% | 7/30/51       | 265                 | 235                   |
| National Grid USA   | 5.803% | 4/1/35        | 702                 | 829                   |
| <sup>1</sup> National Rural Utilities Cooperative Finance Corp. | 8.000% | 3/1/32        | 657                 | 924                   |
| National Rural Utilities Cooperative Finance Corp.              | 4.023% | 11/1/32       | 1,066               | 1,149                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.400% | 11/1/48       | 1,466               | 1,627                 |
| National Rural Utilities Cooperative Finance Corp.              | 4.300% | 3/15/49       | 928                 | 1,039                 |
| <sup>1</sup> Nevada Power Co.                                   | 6.650% | 4/1/36        | 1,830               | 2,460                 |
| <sup>1</sup> Nevada Power Co.                                   | 6.750% | 7/1/37        | 1,750               | 2,375                 |
| <sup>1</sup> Nevada Power Co.                                   | 3.125% | 8/1/50        | 2,149               | 1,941                 |
| NextEra Energy Capital Holdings Inc.                            | 3.000% | 1/15/52       | 1,255               | 1,085                 |
| NiSource Inc.   | 5.950% | 6/15/41       | 1,458               | 1,801                 |
| NiSource Inc.   | 5.250% | 2/15/43       | 756                 | 858                   |
| NiSource Inc.   | 4.800% | 2/15/44       | 914                 | 994                   |
| NiSource Inc.   | 5.650% | 2/1/45        | 1,100               | 1,304                 |
| NiSource Inc.   | 4.375% | 5/15/47       | 1,575               | 1,651                 |
| NiSource Inc.   | 3.950% | 3/30/48       | 2,107               | 2,067                 |
| Northern States Power Co.                                       | 6.250% | 6/1/36        | 290                 | 383                   |
| Northern States Power Co.                                       | 6.200% | 7/1/37        | 610                 | 815                   |
| Northern States Power Co.                                       | 5.350% | 11/1/39       | 507                 | 633                   |
| Northern States Power Co.                                       | 3.400% | 8/15/42       | 830                 | 820                   |
| Northern States Power Co.                                       | 4.125% | 5/15/44       | 803                 | 866                   |
| Northern States Power Co.                                       | 4.000% | 8/15/45       | 970                 | 1,036                 |
| Northern States Power Co.                                       | 3.600% | 5/15/46       | 1,199               | 1,206                 |
| Northern States Power Co.                                       | 3.600% | 9/15/47       | 447                 | 451                   |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| Northern States Power Co.                    | 2.900% | 3/1/50        | 756                 | 685                   |
| Northern States Power Co.                    | 2.600% | 6/1/51        | 770                 | 659                   |
| Northern States Power Co.                    | 3.200% | 4/1/52        | 715                 | 690                   |
| NorthWestern Corp.                           | 4.176% | 11/15/44      | 1,069               | 1,170                 |
| NSTAR Electric Co.                           | 5.500% | 3/15/40       | 1,273               | 1,590                 |
| NSTAR Electric Co.                           | 4.400% | 3/1/44        | 1,067               | 1,183                 |
| Oglethorpe Power Corp.                       | 5.950% | 11/1/39       | 1,520               | 1,879                 |
| Oglethorpe Power Corp.                       | 5.375% | 11/1/40       | 1,740               | 2,056                 |
| Oglethorpe Power Corp.                       | 5.050% | 10/1/48       | 120                 | 138                   |
| Oglethorpe Power Corp.                       | 5.250% | 9/1/50        | 698                 | 810                   |
| Ohio Power Co.                               | 4.150% | 4/1/48        | 1,830               | 1,913                 |
| Ohio Power Co.                               | 4.000% | 6/1/49        | 1,838               | 1,910                 |
| <sup>1</sup> Ohio Power Co.                  | 2.900% | 10/1/51       | 605                 | 518                   |
| Oklahoma Gas & Electric Co.                  | 4.150% | 4/1/47        | 855                 | 917                   |
| Oklahoma Gas & Electric Co.                  | 3.850% | 8/15/47       | 656                 | 695                   |
| Oncor Electric Delivery Co. LLC              | 7.000% | 5/1/32        | 429                 | 570                   |
| Oncor Electric Delivery Co. LLC              | 7.250% | 1/15/33       | 845                 | 1,155                 |
| Oncor Electric Delivery Co. LLC              | 7.500% | 9/1/38        | 500                 | 731                   |
| Oncor Electric Delivery Co. LLC              | 5.250% | 9/30/40       | 1,145               | 1,394                 |
| Oncor Electric Delivery Co. LLC              | 4.550% | 12/1/41       | 992                 | 1,119                 |
| Oncor Electric Delivery Co. LLC              | 5.300% | 6/1/42        | 765                 | 943                   |
| Oncor Electric Delivery Co. LLC              | 3.750% | 4/1/45        | 1,647               | 1,685                 |
| Oncor Electric Delivery Co. LLC              | 3.800% | 9/30/47       | 1,393               | 1,443                 |
| Oncor Electric Delivery Co. LLC              | 4.100% | 11/15/48      | 1,670               | 1,822                 |
| Oncor Electric Delivery Co. LLC              | 3.800% | 6/1/49        | 1,797               | 1,880                 |
| <sup>1</sup> Oncor Electric Delivery Co. LLC | 3.100% | 9/15/49       | 1,260               | 1,174                 |
| <sup>2</sup> Oncor Electric Delivery Co. LLC | 2.700% | 11/15/51      | 1,060               | 915                   |
| Oncor Electric Delivery Co. LLC              | 5.350% | 10/1/52       | 456                 | 601                   |
| ONE Gas Inc.                                 | 4.658% | 2/1/44        | 375                 | 426                   |
| ONE Gas Inc.                                 | 4.500% | 11/1/48       | 1,045               | 1,168                 |
| Pacific Gas & Electric Co.                   | 3.250% | 6/1/31        | 62                  | 58                    |
| Pacific Gas & Electric Co.                   | 4.400% | 3/1/32        | 1,000               | 1,023                 |
| Pacific Gas & Electric Co.                   | 4.500% | 7/1/40        | 5,070               | 4,797                 |
| Pacific Gas & Electric Co.                   | 3.300% | 8/1/40        | 2,163               | 1,815                 |
| Pacific Gas & Electric Co.                   | 4.200% | 6/1/41        | 2,905               | 2,665                 |
| Pacific Gas & Electric Co.                   | 4.750% | 2/15/44       | 2,187               | 2,092                 |
| Pacific Gas & Electric Co.                   | 4.300% | 3/15/45       | 1,030               | 928                   |
| Pacific Gas & Electric Co.                   | 3.950% | 12/1/47       | 2,194               | 1,906                 |
| Pacific Gas & Electric Co.                   | 4.950% | 7/1/50        | 7,875               | 7,827                 |
| Pacific Gas & Electric Co.                   | 3.500% | 8/1/50        | 3,440               | 2,833                 |
| Pacific Gas & Electric Co.                   | 5.250% | 3/1/52        | 1,200               | 1,264                 |
| PacifiCorp                                   | 5.250% | 6/15/35       | 2,229               | 2,652                 |
| PacifiCorp                                   | 6.100% | 8/1/36        | 1,270               | 1,615                 |
| PacifiCorp                                   | 5.750% | 4/1/37        | 1,431               | 1,753                 |
| PacifiCorp                                   | 6.250% | 10/15/37      | 530                 | 685                   |
| PacifiCorp                                   | 6.350% | 7/15/38       | 630                 | 819                   |
| PacifiCorp                                   | 6.000% | 1/15/39       | 1,404               | 1,781                 |
| PacifiCorp                                   | 4.100% | 2/1/42        | 1,465               | 1,524                 |
| PacifiCorp                                   | 4.125% | 1/15/49       | 1,405               | 1,475                 |
| PacifiCorp                                   | 4.150% | 2/15/50       | 1,833               | 1,940                 |
| PacifiCorp                                   | 3.300% | 3/15/51       | 1,715               | 1,612                 |
| PacifiCorp                                   | 2.900% | 6/15/52       | 1,410               | 1,248                 |
| PECO Energy Co.                              | 5.950% | 10/1/36       | 548                 | 703                   |
| PECO Energy Co.                              | 4.150% | 10/1/44       | 1,086               | 1,175                 |
| PECO Energy Co.                              | 3.900% | 3/1/48        | 1,057               | 1,124                 |

Long-Term Corporate Bond Index Fund

|  | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| PECO Energy Co.                                | 3.000% | 9/15/49       | 449                 | 413                   |
| PECO Energy Co.                                | 2.800% | 6/15/50       | 851                 | 750                   |
| PECO Energy Co.                                | 3.050% | 3/15/51       | 1,560               | 1,442                 |
| PECO Energy Co.                                | 2.850% | 9/15/51       | 755                 | 673                   |
| Piedmont Natural Gas Co. Inc.                  | 4.650% | 8/1/43        | 405                 | 459                   |
| Piedmont Natural Gas Co. Inc.                  | 3.640% | 11/1/46       | 596                 | 564                   |
| Piedmont Natural Gas Co. Inc.                  | 3.350% | 6/1/50        | 1,360               | 1,253                 |
| Potomac Electric Power Co.                     | 6.500% | 11/15/37      | 438                 | 596                   |
| Potomac Electric Power Co.                     | 4.150% | 3/15/43       | 1,830               | 1,986                 |
| PPL Electric Utilities Corp.                   | 6.250% | 5/15/39       | 428                 | 570                   |
| PPL Electric Utilities Corp.                   | 4.750% | 7/15/43       | 380                 | 440                   |
| PPL Electric Utilities Corp.                   | 4.125% | 6/15/44       | 685                 | 735                   |
| PPL Electric Utilities Corp.                   | 4.150% | 10/1/45       | 1,611               | 1,729                 |
| PPL Electric Utilities Corp.                   | 3.950% | 6/1/47        | 1,035               | 1,079                 |
| PPL Electric Utilities Corp.                   | 4.150% | 6/15/48       | 1,170               | 1,273                 |
| PPL Electric Utilities Corp.                   | 3.000% | 10/1/49       | 825                 | 759                   |
| Progress Energy Inc.                           | 6.000% | 12/1/39       | 1,077               | 1,332                 |
| <sup>1</sup> Public Service Co. of Colorado    | 6.250% | 9/1/37        | 1,865               | 2,537                 |
| Public Service Co. of Colorado                 | 6.500% | 8/1/38        | 486                 | 677                   |
| Public Service Co. of Colorado                 | 3.600% | 9/15/42       | 996                 | 1,001                 |
| Public Service Co. of Colorado                 | 4.300% | 3/15/44       | 810                 | 882                   |
| Public Service Co. of Colorado                 | 3.800% | 6/15/47       | 1,275               | 1,309                 |
| Public Service Co. of Colorado                 | 4.100% | 6/15/48       | 519                 | 558                   |
| Public Service Co. of Colorado                 | 4.050% | 9/15/49       | 2,165               | 2,312                 |
| <sup>1</sup> Public Service Co. of Colorado    | 3.200% | 3/1/50        | 368                 | 347                   |
| <sup>1</sup> Public Service Co. of Colorado    | 2.700% | 1/15/51       | 1,075               | 921                   |
| Public Service Co. of New Hampshire            | 3.600% | 7/1/49        | 1,649               | 1,670                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 5.800% | 5/1/37        | 460                 | 586                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 5.500% | 3/1/40        | 1,100               | 1,366                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.950% | 5/1/42        | 815                 | 876                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.650% | 9/1/42        | 1,013               | 1,029                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.800% | 1/1/43        | 510                 | 529                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.800% | 3/1/46        | 1,457               | 1,517                 |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.600% | 12/1/47       | 375                 | 379                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 4.050% | 5/1/48        | 799                 | 864                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.850% | 5/1/49        | 413                 | 436                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.200% | 8/1/49        | 990                 | 945                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 3.150% | 1/1/50        | 334                 | 316                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 2.700% | 5/1/50        | 860                 | 744                   |
| <sup>1</sup> Public Service Electric & Gas Co. | 2.050% | 8/1/50        | 1,065               | 803                   |
| Puget Sound Energy Inc.                        | 6.274% | 3/15/37       | 881                 | 1,142                 |
| Puget Sound Energy Inc.                        | 5.757% | 10/1/39       | 861                 | 1,069                 |
| Puget Sound Energy Inc.                        | 5.795% | 3/15/40       | 758                 | 953                   |
| Puget Sound Energy Inc.                        | 5.638% | 4/15/41       | 373                 | 463                   |
| Puget Sound Energy Inc.                        | 4.300% | 5/20/45       | 848                 | 922                   |
| Puget Sound Energy Inc.                        | 4.223% | 6/15/48       | 670                 | 721                   |
| Puget Sound Energy Inc.                        | 3.250% | 9/15/49       | 1,179               | 1,099                 |
| Puget Sound Energy Inc.                        | 2.893% | 9/15/51       | 700                 | 618                   |
| San Diego Gas & Electric Co.                   | 6.000% | 6/1/39        | 944                 | 1,202                 |
| San Diego Gas & Electric Co.                   | 4.500% | 8/15/40       | 496                 | 557                   |
| <sup>1</sup> San Diego Gas & Electric Co.      | 3.750% | 6/1/47        | 1,200               | 1,197                 |
| San Diego Gas & Electric Co.                   | 4.150% | 5/15/48       | 595                 | 639                   |
| <sup>1</sup> San Diego Gas & Electric Co.      | 4.100% | 6/15/49       | 1,275               | 1,349                 |
| <sup>1</sup> San Diego Gas & Electric Co.      | 3.320% | 4/15/50       | 1,130               | 1,062                 |
| <sup>1</sup> San Diego Gas & Electric Co.      | 2.950% | 8/15/51       | 1,160               | 1,040                 |

Long-Term Corporate Bond Index Fund

|                                   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------------|--------|---------------|---------------------|-----------------------|
| 1 SCE Recovery Funding LLC        | 2.943% | 11/15/42      | 500                 | 495                   |
| Sempra Energy                     | 3.800% | 2/1/38        | 1,848               | 1,881                 |
| Sempra Energy                     | 6.000% | 10/15/39      | 339                 | 431                   |
| Sempra Energy                     | 4.000% | 2/1/48        | 2,175               | 2,196                 |
| Southern California Edison Co.    | 6.000% | 1/15/34       | 848                 | 1,040                 |
| 1 Southern California Edison Co.  | 5.750% | 4/1/35        | 1,152               | 1,376                 |
| 1 Southern California Edison Co.  | 5.350% | 7/15/35       | 1,445               | 1,675                 |
| Southern California Edison Co.    | 5.625% | 2/1/36        | 1,923               | 2,235                 |
| 1 Southern California Edison Co.  | 5.550% | 1/15/37       | 946                 | 1,105                 |
| 1 Southern California Edison Co.  | 5.950% | 2/1/38        | 1,009               | 1,212                 |
| Southern California Edison Co.    | 6.050% | 3/15/39       | 1,244               | 1,508                 |
| Southern California Edison Co.    | 5.500% | 3/15/40       | 1,639               | 1,891                 |
| Southern California Edison Co.    | 4.500% | 9/1/40        | 1,411               | 1,469                 |
| Southern California Edison Co.    | 4.050% | 3/15/42       | 500                 | 495                   |
| 1 Southern California Edison Co.  | 3.900% | 3/15/43       | 1,583               | 1,528                 |
| Southern California Edison Co.    | 4.650% | 10/1/43       | 457                 | 488                   |
| 1 Southern California Edison Co.  | 3.600% | 2/1/45        | 2,714               | 2,525                 |
| Southern California Edison Co.    | 4.000% | 4/1/47        | 2,007               | 1,975                 |
| 1 Southern California Edison Co.  | 4.125% | 3/1/48        | 653                 | 657                   |
| 1 Southern California Edison Co.  | 4.875% | 3/1/49        | 1,596               | 1,746                 |
| Southern California Edison Co.    | 3.650% | 2/1/50        | 2,703               | 2,555                 |
| 1 Southern California Edison Co.  | 2.950% | 2/1/51        | 530                 | 447                   |
| 1 Southern California Edison Co.  | 3.650% | 6/1/51        | 1,305               | 1,238                 |
| Southern California Edison Co.    | 3.450% | 2/1/52        | 1,200               | 1,105                 |
| Southern California Gas Co.       | 5.125% | 11/15/40      | 495                 | 592                   |
| Southern California Gas Co.       | 3.750% | 9/15/42       | 1,058               | 1,066                 |
| 1 Southern California Gas Co.     | 4.125% | 6/1/48        | 1,238               | 1,322                 |
| 1 Southern California Gas Co.     | 4.300% | 1/15/49       | 1,475               | 1,620                 |
| 1 Southern California Gas Co.     | 3.950% | 2/15/50       | 805                 | 850                   |
| Southern Co.                      | 4.250% | 7/1/36        | 1,479               | 1,553                 |
| Southern Co.                      | 4.400% | 7/1/46        | 3,100               | 3,246                 |
| Southern Co. Gas Capital Corp.    | 5.875% | 3/15/41       | 1,578               | 1,981                 |
| Southern Co. Gas Capital Corp.    | 4.400% | 6/1/43        | 2,612               | 2,711                 |
| Southern Co. Gas Capital Corp.    | 3.950% | 10/1/46       | 1,035               | 1,019                 |
| Southern Co. Gas Capital Corp.    | 4.400% | 5/30/47       | 1,503               | 1,583                 |
| Southern Power Co.                | 5.150% | 9/15/41       | 823                 | 916                   |
| Southern Power Co.                | 5.250% | 7/15/43       | 210                 | 237                   |
| 1 Southern Power Co.              | 4.950% | 12/15/46      | 867                 | 955                   |
| Southwest Gas Corp.               | 3.800% | 9/29/46       | 755                 | 751                   |
| Southwest Gas Corp.               | 4.150% | 6/1/49        | 1,120               | 1,159                 |
| Southwestern Electric Power Co.   | 6.200% | 3/15/40       | 757                 | 961                   |
| 1 Southwestern Electric Power Co. | 3.900% | 4/1/45        | 1,424               | 1,393                 |
| 1 Southwestern Electric Power Co. | 3.850% | 2/1/48        | 927                 | 899                   |
| Southwestern Electric Power Co.   | 3.250% | 11/1/51       | 1,720               | 1,519                 |
| Southwestern Public Service Co.   | 4.500% | 8/15/41       | 520                 | 576                   |
| Southwestern Public Service Co.   | 3.400% | 8/15/46       | 260                 | 251                   |
| Southwestern Public Service Co.   | 3.700% | 8/15/47       | 900                 | 905                   |
| 1 Southwestern Public Service Co. | 4.400% | 11/15/48      | 710                 | 793                   |
| Southwestern Public Service Co.   | 3.750% | 6/15/49       | 1,058               | 1,096                 |
| 1 Southwestern Public Service Co. | 3.150% | 5/1/50        | 758                 | 709                   |
| Tampa Electric Co.                | 4.100% | 6/15/42       | 1,170               | 1,235                 |
| Tampa Electric Co.                | 4.350% | 5/15/44       | 250                 | 274                   |
| Tampa Electric Co.                | 4.300% | 6/15/48       | 804                 | 891                   |
| Tampa Electric Co.                | 4.450% | 6/15/49       | 507                 | 579                   |
| Tampa Electric Co.                | 3.625% | 6/15/50       | 1,220               | 1,236                 |

Long-Term Corporate Bond Index Fund

|   | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|
| Tampa Electric Co.                              | 3.450% | 3/15/51       | 1,000               | 972                   |
| Toledo Edison Co.                               | 6.150% | 5/15/37       | 926                 | 1,174                 |
| Tucson Electric Power Co.                       | 3.250% | 5/15/32       | 700                 | 708                   |
| Tucson Electric Power Co.                       | 4.850% | 12/1/48       | 1,000               | 1,152                 |
| Tucson Electric Power Co.                       | 4.000% | 6/15/50       | 1,080               | 1,102                 |
| Union Electric Co.                              | 2.150% | 3/15/32       | 1,073               | 1,013                 |
| Union Electric Co.                              | 5.300% | 8/1/37        | 398                 | 477                   |
| Union Electric Co.                              | 3.900% | 9/15/42       | 1,770               | 1,839                 |
| Union Electric Co.                              | 3.650% | 4/15/45       | 1,712               | 1,719                 |
| Union Electric Co.                              | 4.000% | 4/1/48        | 1,179               | 1,260                 |
| Union Electric Co.                              | 3.250% | 10/1/49       | 1,805               | 1,732                 |
| Union Electric Co.                              | 2.625% | 3/15/51       | 415                 | 359                   |
| Veolia Environnement SA                         | 6.750% | 6/1/38        | 772                 | 1,072                 |
| Virginia Electric & Power Co.                   | 2.400% | 3/30/32       | 1,350               | 1,288                 |
| 1 Virginia Electric & Power Co.                 | 6.000% | 1/15/36       | 902                 | 1,149                 |
| 1 Virginia Electric & Power Co.                 | 6.000% | 5/15/37       | 1,261               | 1,623                 |
| Virginia Electric & Power Co.                   | 6.350% | 11/30/37      | 1,428               | 1,924                 |
| Virginia Electric & Power Co.                   | 8.875% | 11/15/38      | 199                 | 326                   |
| Virginia Electric & Power Co.                   | 4.000% | 1/15/43       | 1,654               | 1,750                 |
| 1 Virginia Electric & Power Co.                 | 4.650% | 8/15/43       | 2,656               | 2,997                 |
| Virginia Electric & Power Co.                   | 4.450% | 2/15/44       | 1,094               | 1,218                 |
| 1 Virginia Electric & Power Co.                 | 4.200% | 5/15/45       | 2,115               | 2,286                 |
| 1 Virginia Electric & Power Co.                 | 4.000% | 11/15/46      | 1,087               | 1,145                 |
| 1 Virginia Electric & Power Co.                 | 3.800% | 9/15/47       | 1,138               | 1,173                 |
| Virginia Electric & Power Co.                   | 4.600% | 12/1/48       | 1,800               | 2,096                 |
| Virginia Electric & Power Co.                   | 3.300% | 12/1/49       | 1,615               | 1,555                 |
| Virginia Electric & Power Co.                   | 2.450% | 12/15/50      | 455                 | 373                   |
| Virginia Electric & Power Co.                   | 2.950% | 11/15/51      | 2,135               | 1,936                 |
| 1 Washington Gas Light Co.                      | 3.796% | 9/15/46       | 888                 | 926                   |
| 1 Washington Gas Light Co.                      | 3.650% | 9/15/49       | 1,188               | 1,214                 |
| Wisconsin Electric Power Co.                    | 5.625% | 5/15/33       | 562                 | 678                   |
| Wisconsin Electric Power Co.                    | 5.700% | 12/1/36       | 390                 | 492                   |
| Wisconsin Electric Power Co.                    | 4.300% | 10/15/48      | 1,305               | 1,439                 |
| Wisconsin Power & Light Co.                     | 6.375% | 8/15/37       | 499                 | 659                   |
| Wisconsin Power & Light Co.                     | 3.650% | 4/1/50        | 1,930               | 1,954                 |
| Wisconsin Public Service Corp.                  | 3.671% | 12/1/42       | 969                 | 977                   |
| Wisconsin Public Service Corp.                  | 4.752% | 11/1/44       | 1,238               | 1,433                 |
| Wisconsin Public Service Corp.                  | 3.300% | 9/1/49        | 365                 | 346                   |
| Wisconsin Public Service Corp.                  | 2.850% | 12/1/51       | 500                 | 439                   |
| Xcel Energy Inc.                                | 2.350% | 11/15/31      | 625                 | 589                   |
| Xcel Energy Inc.                                | 6.500% | 7/1/36        | 860                 | 1,135                 |
| Xcel Energy Inc.                                | 3.500% | 12/1/49       | 978                 | 929                   |
|   |        |               |                     | 631,251               |
| <b>Total Corporate Bonds (Cost \$5,811,389)</b> |        |               |                     | <b>5,275,561</b>      |

## Long-Term Corporate Bond Index Fund

|  | Coupon | Shares  | Market Value*<br>(\$000) |
|--|--------|---------|--------------------------|
| <b>Temporary Cash Investments (0.3%)</b>                       |        |         |                          |
| <b>Money Market Fund (0.3%)</b>                                |        |         |                          |
| <sup>4</sup> Vanguard Market Liquidity Fund<br>(Cost \$16,552) | 0.138% | 165,550 | 16,553                   |
| <b>Total Investments (99.2%) (Cost \$5,856,742)</b>            |        |         | <b>5,320,952</b>         |
| <b>Other Assets and Liabilities—Net (0.8%)</b>                 |        |         | <b>42,433</b>            |
| <b>Net Assets (100%)</b>                                       |        |         | <b>5,363,385</b>         |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

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

2 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 February 28, 2022, the aggregate value was \$107,156,000, representing 2.0% of net assets.

3 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of February 28, 2022.

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

## Derivative Financial Instruments Outstanding as of Period End

### Futures Contracts

|                                |            |                                  | (\$000)         |  |
|--------------------------------|------------|----------------------------------|-----------------|--|
|                                | Expiration | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
| <b>Short Futures Contracts</b> |            |                                  |                 |  |
| Long U.S. Treasury Bond        | June 2022  | (12)                             | (1,880)         | (11)   |

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts)     | Amount           |
|---|------------------|
| <b>Assets</b>                                     |                  |
| Investments in Securities, at Value               |                  |
| Unaffiliated Issuers (Cost \$5,840,190)           | 5,304,399        |
| Affiliated Issuers (Cost \$16,552)                | 16,553           |
| Total Investments in Securities                   | 5,320,952        |
| Investment in Vanguard                            | 177              |
| Cash  | 373              |
| Cash Collateral Received for ETF Capital Activity | 8,169            |
| Receivables for Investment Securities Sold        | 72,546           |
| Receivables for Accrued Income                    | 59,978           |
| Receivables for Capital Shares Issued             | 449              |
| <b>Total Assets</b>                               | <b>5,462,644</b> |
| <b>Liabilities</b>                                |                  |
| Payables for Investment Securities Purchased      | 90,369           |
| Collateral for ETF Capital Activity               | 8,169            |
| Payables for Capital Shares Redeemed              | 319              |
| Payables for Distributions                        | 182              |
| Payables to Vanguard                              | 79               |
| Variation Margin Payable—Futures Contracts        | 141              |
| <b>Total Liabilities</b>                          | <b>99,259</b>    |
| <b>Net Assets</b>                                 | <b>5,363,385</b> |

## Long-Term Corporate Bond Index Fund

### Statement of Assets and Liabilities (continued)

At February 28, 2022, net assets consisted of:

| (\$000s, except shares and per-share amounts) | Amount           |
|---|------------------|
| Paid-in Capital                               | 5,936,495        |
| Total Distributable Earnings (Loss)           | (573,110)        |
| <b>Net Assets</b>                             | <b>5,363,385</b> |

#### ETF Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 49,332,221 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 4,770,821      |
| <b>Net Asset Value Per Share—ETF Shares</b>   | <b>\$96.71</b> |

#### Admiral Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 10,954,086 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 283,917        |
| <b>Net Asset Value Per Share—Admiral Shares</b>   | <b>\$25.92</b> |

#### Institutional Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 9,596,646 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 308,647        |
| <b>Net Asset Value Per Share—Institutional Shares</b>  | <b>\$32.16</b> |

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



## Statement of Operations

Six Months Ended  
February 28, 2022

(\$'000)

|  |                  |
|--|------------------|
| <b>Investment Income</b>   |                  |
| <b>Income</b>  |                  |
| Interest <sup>1</sup>  | 90,713           |
| Total Income   | 90,713           |
| <b>Expenses</b>  |                  |
| The Vanguard Group—Note B  |                  |
| Investment Advisory Services   | 55               |
| Management and Administrative—ETF Shares                               | 771              |
| Management and Administrative—Admiral Shares                           | 87               |
| Management and Administrative—Institutional Shares                     | 69               |
| Marketing and Distribution—ETF Shares                                  | 97               |
| Marketing and Distribution—Admiral Shares                              | 10               |
| Marketing and Distribution—Institutional Shares                        | 6                |
| Custodian Fees   | 57               |
| Shareholders' Reports—ETF Shares                                       | 61               |
| Shareholders' Reports—Admiral Shares                                   | 3                |
| Shareholders' Reports—Institutional Shares                             | —                |
| Trustees' Fees and Expenses  | 2                |
| Other Expenses   | 11               |
| Total Expenses   | 1,229            |
| <b>Net Investment Income</b>   | <b>89,484</b>    |
| <b>Realized Net Gain (Loss)</b>  |                  |
| Investment Securities Sold <sup>1,2</sup>                              | 2,605            |
| Futures Contracts  | (601)            |
| <b>Realized Net Gain (Loss)</b>  | <b>2,004</b>     |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                |                  |
| Investment Securities <sup>1</sup>                                     | (640,149)        |
| Futures Contracts  | (11)             |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                | <b>(640,160)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> | <b>(548,672)</b> |

1 Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$6,000, (\$4,000), \$1,000, and \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$7,293,000 of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 89,484                                   | 191,927                          |
| Realized Net Gain (Loss)  | 2,004                                    | 318,126                          |
| Change in Unrealized Appreciation (Depreciation)                | (640,160)                                | (264,772)                        |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (548,672)                                | 245,281                          |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (81,809)                                 | (171,844)                        |
| Admiral Shares  | (4,669)                                  | (10,118)                         |
| Institutional Shares  | (5,068)                                  | (8,735)                          |
| Total Distributions   | (91,546)                                 | (190,697)                        |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | (176,100)                                | 255,122                          |
| Admiral Shares  | 3,708                                    | (9,215)                          |
| Institutional Shares  | 5,216                                    | 68,703                           |
| Net Increase (Decrease) from Capital Share Transactions         | (167,176)                                | 314,610                          |
| Total Increase (Decrease)                                       | (807,394)                                | 369,194                          |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 6,170,779                                | 5,801,585                        |
| End of Period   | 5,363,385                                | 6,170,779                        |

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

## Financial Highlights

### ETF Shares

| For a Share Outstanding Throughout Each Period                      | Six Months Ended  | Year Ended August 31, |                 |                 |                |                |
|---|-------------------|-----------------------|-----------------|-----------------|----------------|----------------|
|   | February 28, 2022 | 2021                  | 2020            | 2019            | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>                         | <b>\$108.31</b>   | <b>\$107.01</b>       | <b>\$102.86</b> | <b>\$88.35</b>  | <b>\$94.07</b> | <b>\$96.37</b> |
| <b>Investment Operations</b>  |                   |                       |                 |                 |                |                |
| Net Investment Income <sup>1</sup>                                  | 1.593             | 3.294                 | 3.701           | 3.936           | 3.880          | 3.897          |
| Net Realized and Unrealized Gain (Loss) on Investments <sup>2</sup> | (11.553)          | 1.288                 | 4.189           | 14.458          | (5.722)        | (2.356)        |
| Total from Investment Operations                                    | (9.960)           | 4.582                 | 7.890           | 18.394          | (1.842)        | 1.541          |
| <b>Distributions</b>  |                   |                       |                 |                 |                |                |
| Dividends from Net Investment Income                                | (1.640)           | (3.282)               | (3.740)         | (3.884)         | (3.878)        | (3.841)        |
| Distributions from Realized Capital Gains                           | —                 | —                     | —               | —               | —              | —              |
| Total Distributions   | (1.640)           | (3.282)               | (3.740)         | (3.884)         | (3.878)        | (3.841)        |
| <b>Net Asset Value, End of Period</b>                               | <b>\$96.71</b>    | <b>\$108.31</b>       | <b>\$107.01</b> | <b>\$102.86</b> | <b>\$88.35</b> | <b>\$94.07</b> |
| <b>Total Return</b>   | <b>-9.32%</b>     | <b>4.39%</b>          | <b>7.90%</b>    | <b>21.60%</b>   | <b>-2.01%</b>  | <b>1.81%</b>   |
| <b>Ratios/Supplemental Data</b>                                     |                   |                       |                 |                 |                |                |
| Net Assets, End of Period (Millions)                                | \$4,771           | \$5,517               | \$5,214         | \$4,074         | \$2,509        | \$2,098        |
| Ratio of Total Expenses to Average Net Assets                       | 0.04%             | 0.04%                 | 0.05%           | 0.05%           | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to Average Net Assets                | 3.07%             | 3.10%                 | 3.60%           | 4.36%           | 4.26%          | 4.27%          |
| Portfolio Turnover Rate <sup>3</sup>                                | 16%               | 36%                   | 62%             | 47%             | 48%            | 56%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.00, \$.03, \$.00, \$.00, \$.09, and \$.09.

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

## Financial Highlights

### Admiral Shares

| For a Share Outstanding<br>Throughout Each Period                      | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|--|---|-----------------------|----------------|----------------|----------------|----------------|
|  |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>                            | <b>\$29.03</b>                              | <b>\$28.68</b>        | <b>\$27.55</b> | <b>\$23.65</b> | <b>\$25.18</b> | <b>\$25.79</b> |
| <b>Investment Operations</b>   |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                                     | .424  | .877                  | .988           | 1.053          | 1.043          | 1.047          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments <sup>2</sup> | (3.106)                                     | .345                  | 1.125          | 3.895          | (1.536)        | (.625)         |
| Total from Investment Operations                                       | (2.682)                                     | 1.222                 | 2.113          | 4.948          | (.493)         | .422           |
| <b>Distributions</b>   |   |                       |                |                |                |                |
| Dividends from Net Investment Income                                   | (.428)                                      | (.872)                | (.983)         | (1.048)        | (1.037)        | (1.032)        |
| Distributions from Realized Capital Gains                              | —   | —                     | —              | —              | —              | —              |
| Total Distributions  | (.428)                                      | (.872)                | (.983)         | (1.048)        | (1.037)        | (1.032)        |
| <b>Net Asset Value, End of Period</b>                                  | <b>\$25.92</b>                              | <b>\$29.03</b>        | <b>\$28.68</b> | <b>\$27.55</b> | <b>\$23.65</b> | <b>\$25.18</b> |
| <b>Total Return<sup>3</sup></b>  | <b>-9.33%</b>                               | <b>4.37%</b>          | <b>7.87%</b>   | <b>21.64%</b>  | <b>-2.00%</b>  | <b>1.84%</b>   |
| <b>Ratios/Supplemental Data</b>  |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                                   | \$284                                       | \$314                 | \$320          | \$256          | \$186          | \$161          |
| Ratio of Total Expenses to<br>Average Net Assets                       | 0.07%                                       | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets                | 3.04%                                       | 3.08%                 | 3.58%          | 4.34%          | 4.26%          | 4.27%          |
| Portfolio Turnover Rate <sup>4</sup>                                   | 16%   | 36%                   | 62%            | 47%            | 48%            | 56%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.00, \$.01, \$.00, \$.00, \$.03, and \$.02.

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

## Financial Highlights

### Institutional Shares

| For a Share Outstanding<br>Throughout Each Period                      | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|--|---|-----------------------|----------------|----------------|----------------|----------------|
|  |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>                            | <b>\$36.02</b>                              | <b>\$35.59</b>        | <b>\$34.18</b> | <b>\$29.36</b> | <b>\$31.25</b> | <b>\$32.02</b> |
| <b>Investment Operations</b>   |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                                     | .529  | 1.095                 | 1.250          | 1.314          | 1.299          | 1.306          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments <sup>2</sup> | (3.854)                                     | .425                  | 1.387          | 4.812          | (1.895)        | (.790)         |
| Total from Investment Operations                                       | (3.325)                                     | 1.520                 | 2.637          | 6.126          | (.596)         | .516           |
| <b>Distributions</b>   |   |                       |                |                |                |                |
| Dividends from Net Investment Income                                   | (.535)                                      | (1.090)               | (1.227)        | (1.306)        | (1.294)        | (1.286)        |
| Distributions from Realized Capital Gains                              | —   | —                     | —              | —              | —              | —              |
| Total Distributions  | (.535)                                      | (1.090)               | (1.227)        | (1.306)        | (1.294)        | (1.286)        |
| <b>Net Asset Value, End of Period</b>                                  | <b>\$32.16</b>                              | <b>\$36.02</b>        | <b>\$35.59</b> | <b>\$34.18</b> | <b>\$29.36</b> | <b>\$31.25</b> |
| <b>Total Return<sup>3</sup></b>  | <b>-9.33%</b>                               | <b>4.37%</b>          | <b>7.91%</b>   | <b>21.58%</b>  | <b>-1.95%</b>  | <b>1.81%</b>   |
| <b>Ratios/Supplemental Data</b>  |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                                   | \$309                                       | \$340                 | \$268          | \$541          | \$786          | \$528          |
| Ratio of Total Expenses to<br>Average Net Assets                       | 0.05%                                       | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to<br>Average Net Assets                | 3.06%                                       | 3.09%                 | 3.68%          | 4.36%          | 4.28%          | 4.29%          |
| Portfolio Turnover Rate <sup>4</sup>                                   | 16%   | 36%                   | 62%            | 47%            | 48%            | 56%            |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Includes increases from purchase fees of \$.00, \$.01, \$.00, \$.00, \$.03, and \$.03.

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

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

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

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

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

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

During the six months ended February 28, 2022, the fund's average investments in long and short futures contracts represented 0% and less than 1% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

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

4. **Distributions:** Distributions to shareholders 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. **Collateral for ETF Capital Activity:** When an authorized participant fails to deliver one or more of the securities within a designated basket (in the case of a subscription), fails to deliver the fund ETF Shares (in the case of a redemption), or is required by the fund, prior to settlement, to accommodate the trading of foreign securities in local markets (in the case of redemption for an international equity ETF), the fund may require the authorized participant to deliver and maintain cash collateral in accordance with the authorized participant agreement. The fund may invest the collateral in short-term debt instruments or U.S. Treasury securities, or maintain the balance as cash. Daily market fluctuations could cause the value of the missing securities or fund ETF Shares to be more or less than the value of the collateral received; when this occurs the collateral is adjusted. The fund earns interest income from investments and/or custody fee offsets from the cash balance. The fund records an asset (cash or investment, as applicable) and a corresponding liability for the return of the collateral in the Statement Assets and Liabilities. Interest income and custody fee offsets earned on the investment of collateral are included in the Statement of Operations.

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

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

conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. 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 February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$177,000, representing less than 0.01% of the fund's net assets and 0.07% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

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

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

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

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



## Long-Term Corporate Bond Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of February 28, 2022, 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  | —                  | 28,838             | —                  | 28,838           |
| Corporate Bonds                         | —                  | 5,275,561          | —                  | 5,275,561        |
| Temporary Cash Investments              | 16,553             | —                  | —                  | 16,553           |
| <b>Total</b>                            | <b>16,553</b>      | <b>5,304,399</b>   | <b>—</b>           | <b>5,320,952</b> |
| <b>Derivative Financial Instruments</b> |                    |                    |                    |                  |
| <b>Liabilities</b>                      |                    |                    |                    |                  |
| Futures Contracts <sup>1</sup>          | 11                 | —                  | —                  | 11               |

<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. As of February 28, 2022, 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  | 5,858,637         |
| Gross Unrealized Appreciation                     | 13,947            |
| Gross Unrealized Depreciation                     | (551,643)         |
| <b>Net Unrealized Appreciation (Depreciation)</b> | <b>(537,696)</b>  |

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at August 31, 2021, the fund had available capital losses totaling \$48,954,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending August 31, 2022; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended February 28, 2022, the fund purchased \$2,384,372,000 of investment securities and sold \$2,548,107,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$470,840,000 and \$458,599,000, respectively. Purchases and sales include \$1,867,086,000 and \$2,093,096,000, 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 six months ended February 28, 2022, such purchases were \$66,130,000 and sales were \$189,306,000, resulting in net realized loss of \$5,824,000; 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:

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                            |                                       |                 |                               |                 |
| Issued <sup>1</sup>                          | 1,944,255                             | 18,900          | 5,694,795                     | 53,910          |
| Issued in Lieu of Cash Distributions         | —                                     | —               | —                             | —               |
| Redeemed                                     | (2,120,355)                           | (20,500)        | (5,439,673)                   | (51,700)        |
| Net Increase (Decrease)—ETF Shares           | (176,100)                             | (1,600)         | 255,122                       | 2,210           |
| <b>Admiral Shares</b>                        |                                       |                 |                               |                 |
| Issued <sup>1</sup>                          | 33,093                                | 1,177           | 114,076                       | 3,986           |
| Issued in Lieu of Cash Distributions         | 3,483                                 | 125             | 7,862                         | 276             |
| Redeemed                                     | (32,868)                              | (1,182)         | (131,153)                     | (4,585)         |
| Net Increase (Decrease)—Admiral Shares       | 3,708                                 | 120             | (9,215)                       | (323)           |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued <sup>1</sup>                          | 7,709                                 | 233             | 79,701                        | 2,217           |
| Issued in Lieu of Cash Distributions         | 5,068                                 | 147             | 8,735                         | 247             |
| Redeemed                                     | (7,561)                               | (214)           | (19,733)                      | (566)           |
| Net Increase (Decrease)—Institutional Shares | 5,216                                 | 166             | 68,703                        | 1,898           |

<sup>1</sup> Includes purchase fees for fiscal 2022 and 2021 of \$24,000 and \$1,995,000, respectively (fund totals).

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.

# Mortgage-Backed Securities Index Fund

## Distribution by Stated Maturity

As of February 28, 2022

|               |      |
|---------------|------|
| 0 - 10 Years  | 2.7% |
| 10 - 20 Years | 17.9 |
| 20 - 30 Years | 75.4 |
| 30 - 40 Years | 4.0  |

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 (unaudited)

## Schedule of Investments

As of February 28, 2022

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

|   | Coupon                | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |           |
|---|-----------------------|---------------|---------------------|-----------------------|-----------|
| <b>U.S. Government and Agency Obligations (100.1%)</b>  |                       |               |                     |                       |           |
| <b>Conventional Mortgage-Backed Securities (100.1%)</b> |                       |               |                     |                       |           |
| 1,2   | Freddie Mac Gold Pool | 2.000%        | 1/1/28-12/1/31      | 6,066                 | 6,028     |
| 1,2   | Freddie Mac Gold Pool | 2.500%        | 5/1/22-2/1/43       | 92,327                | 93,546    |
| 1,2   | Freddie Mac Gold Pool | 3.000%        | 1/1/26-6/1/49       | 314,113               | 321,571   |
| 1,2   | Freddie Mac Gold Pool | 3.500%        | 9/1/25-2/1/49       | 295,224               | 307,016   |
| 1,2   | Freddie Mac Gold Pool | 4.000%        | 3/1/24-6/1/49       | 169,347               | 179,552   |
| 1,2   | Freddie Mac Gold Pool | 4.500%        | 3/1/23-11/1/48      | 89,642                | 96,581    |
| 1,2   | Freddie Mac Gold Pool | 5.000%        | 3/1/23-11/1/48      | 31,399                | 34,880    |
| 1,2   | Freddie Mac Gold Pool | 5.500%        | 7/1/22-6/1/41       | 25,635                | 28,980    |
| 1,2   | Freddie Mac Gold Pool | 6.000%        | 11/1/28-5/1/40      | 16,235                | 18,888    |
| 1,2   | Freddie Mac Gold Pool | 6.500%        | 10/1/28-9/1/39      | 1,398                 | 1,569     |
| 1,2   | Freddie Mac Gold Pool | 7.000%        | 7/1/28-12/1/38      | 120                   | 136       |
| 1   | Ginnie Mae I Pool     | 2.500%        | 6/15/27-6/15/28     | 197                   | 201       |
| 1   | Ginnie Mae I Pool     | 3.000%        | 1/15/26-3/15/45     | 14,449                | 14,847    |
| 1,3   | Ginnie Mae I Pool     | 3.500%        | 2/15/26-9/15/49     | 25,001                | 26,268    |
| 1   | Ginnie Mae I Pool     | 4.000%        | 7/15/24-6/15/49     | 17,001                | 18,369    |
| 1   | Ginnie Mae I Pool     | 4.500%        | 8/15/33-7/15/49     | 24,448                | 27,284    |
| 1   | Ginnie Mae I Pool     | 5.000%        | 3/15/34-4/15/41     | 10,186                | 11,589    |
| 1   | Ginnie Mae I Pool     | 6.000%        | 4/15/28-5/15/41     | 1,075                 | 1,209     |
| 1   | Ginnie Mae I Pool     | 6.500%        | 5/15/24-1/15/39     | 75                    | 85        |
| 1   | Ginnie Mae I Pool     | 7.000%        | 10/15/27            | 2                     | 2         |
| 1   | Ginnie Mae II Pool    | 1.500%        | 2/20/51-12/20/51    | 18,894                | 17,762    |
| 1,3,4   | Ginnie Mae II Pool    | 2.000%        | 8/20/50-3/15/52     | 741,200               | 726,002   |
| 1,3,4   | Ginnie Mae II Pool    | 2.500%        | 6/20/27-3/15/52     | 699,118               | 700,296   |
| 1,4   | Ginnie Mae II Pool    | 3.000%        | 10/20/26-3/15/52    | 726,038               | 741,296   |
| 1,3,4   | Ginnie Mae II Pool    | 3.500%        | 12/20/25-3/15/52    | 521,587               | 544,632   |
| 1   | Ginnie Mae II Pool    | 4.000%        | 9/20/25-7/20/51     | 259,599               | 273,983   |
| 1   | Ginnie Mae II Pool    | 4.500%        | 2/20/39-7/20/50     | 132,796               | 141,555   |
| 1   | Ginnie Mae II Pool    | 5.000%        | 2/20/39-12/20/49    | 42,854                | 47,486    |
| 1   | Ginnie Mae II Pool    | 5.500%        | 2/20/49-7/20/49     | 772                   | 852       |
| 1   | Ginnie Mae II Pool    | 6.000%        | 3/20/31-9/20/41     | 2,615                 | 3,029     |
| 1   | Ginnie Mae II Pool    | 6.500%        | 10/20/28-9/20/40    | 399                   | 463       |
| 1   | Ginnie Mae II Pool    | 7.000%        | 4/20/38-11/20/38    | 36                    | 42        |
| 1,2,4   | UMBS Pool             | 1.500%        | 7/1/35-3/25/52      | 986,605               | 934,087   |
| 1,2,4   | UMBS Pool             | 2.000%        | 4/1/23-3/25/52      | 4,093,324             | 3,957,112 |
| 1,2,4   | UMBS Pool             | 2.500%        | 3/1/27-3/25/52      | 2,857,273             | 2,834,326 |
| 1,2,4   | UMBS Pool             | 3.000%        | 11/1/25-3/25/52     | 1,638,417             | 1,668,373 |
| 1,2,4   | UMBS Pool             | 3.500%        | 8/1/25-3/25/52      | 947,087               | 984,553   |
| 1,2,4   | UMBS Pool             | 4.000%        | 4/1/24-3/25/52      | 665,403               | 704,662   |
| 1,2   | UMBS Pool             | 4.500%        | 4/1/23-1/1/51       | 298,755               | 320,788   |

**Mortgage-Backed Securities Index Fund**

|     |           | Coupon | Maturity Date   | Face Amount (\$000) | Market Value* (\$000) |
|-----|-----------|--------|-----------------|---------------------|-----------------------|
| 1,2 | UMBS Pool | 5.000% | 1/1/23–3/1/50   | 113,203             | 124,974               |
| 1,2 | UMBS Pool | 5.500% | 2/1/23–6/1/49   | 48,845              | 54,939                |
| 1,2 | UMBS Pool | 6.000% | 5/1/23–6/1/41   | 28,224              | 32,827                |
| 1,2 | UMBS Pool | 6.500% | 12/1/28–10/1/39 | 3,961               | 4,516                 |
| 1,2 | UMBS Pool | 7.000% | 12/1/22–10/1/37 | 289                 | 338                   |
|     |           |        |                 |                     | <b>16,007,494</b>     |

**Nonconventional Mortgage-Backed Securities (0.0%)**

|       |   |        |                 |     |     |
|-------|---|--------|-----------------|-----|-----|
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.290%           | 1.671% | 12/1/41         | 22  | 23  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.310%           | 1.560% | 9/1/37          | 10  | 10  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.470%           | 1.790% | 3/1/43          | 114 | 117 |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.560%           | 2.301% | 7/1/43          | 306 | 314 |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.601%           | 1.851% | 10/1/37         | 22  | 22  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.606%           | 1.890% | 6/1/43          | 29  | 30  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.627%           | 2.127% | 3/1/38          | 3   | 3   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.670%           | 1.920% | 10/1/42         | 48  | 50  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.680%           | 1.945% | 8/1/39          | 19  | 20  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.690%           | 1.940% | 10/1/39–9/1/42  | 156 | 161 |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.700%           | 1.950% | 12/1/40         | 45  | 46  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.709%           | 2.078% | 5/1/42          | 16  | 17  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.755%           | 2.011% | 11/1/39         | 6   | 6   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.769%           | 2.110% | 5/1/42          | 9   | 10  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.794%           | 2.135% | 8/1/42          | 45  | 47  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.799%           | 2.057% | 3/1/42          | 24  | 25  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.803%           | 2.053% | 9/1/40          | 41  | 43  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.805%           | 2.055% | 11/1/41         | 28  | 29  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.810%           | 2.060% | 10/1/40–12/1/40 | 3   | 3   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.813%           | 2.063% | 11/1/41         | 6   | 6   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.813%           | 2.074% | 1/1/42          | 33  | 35  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.815%           | 2.065% | 11/1/40–12/1/41 | 24  | 25  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.815%           | 2.066% | 5/1/41          | 14  | 14  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.820%           | 2.207% | 3/1/41          | 34  | 35  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.821%           | 2.077% | 2/1/42          | 33  | 34  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.830%           | 2.308% | 4/1/41          | 17  | 18  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.832%           | 2.156% | 2/1/41          | 1   | 1   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.835%           | 2.107% | 1/1/40          | 1   | 1   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.839%           | 2.089% | 12/1/39         | 35  | 36  |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.864%           | 2.114% | 5/1/40          | 1   | 1   |
| 1,2,5 | Fannie Mae Pool, 12M USD LIBOR + 1.914%           | 2.164% | 4/1/37          | 3   | 3   |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640% | 1.890% | 11/1/43         | 54  | 56  |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660% | 1.910% | 10/1/37         | 2   | 2   |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695% | 2.017% | 2/1/37          | 9   | 10  |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745% | 1.995% | 12/1/40         | 9   | 10  |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840% | 2.090% | 6/1/37          | 20  | 21  |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.845% | 2.139% | 2/1/42          | 7   | 8   |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% | 2.130% | 6/1/41          | 14  | 15  |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880% | 2.132% | 6/1/40          | 7   | 7   |
| 1,2,5 | Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.895% | 2.145% | 9/1/40          | 14  | 15  |

## Mortgage-Backed Securities Index Fund

|   | Coupon | Maturity Date     | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|-------------------|---------------------|-----------------------|
| 1,2,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%                 | 2.149% | 12/1/39           | 5                   | 5                     |
| 1,2,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%                 | 2.150% | 6/1/40            | 5                   | 5                     |
| 1,2,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%                 | 2.285% | 2/1/41            | 31                  | 32                    |
| 1,2,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%                 | 2.460% | 3/1/38            | 5                   | 5                     |
| 1,5 Ginnie Mae II Pool, 1 YR CMT + 1.500%                               | 1.625% | 7/20/41–8/20/41   | 40                  | 41                    |
| 1,5 Ginnie Mae II Pool, 1 YR CMT + 1.500%                               | 1.750% | 11/20/40–12/20/42 | 133                 | 136                   |
| 1,5 Ginnie Mae II Pool, 1 YR CMT + 1.500%                               | 1.875% | 4/20/41           | 2                   | 2                     |
| 1,5 Ginnie Mae II Pool, 1 YR CMT + 1.500%                               | 2.000% | 1/20/41–2/20/41   | 121                 | 126                   |
| 1,5 Ginnie Mae II Pool, 1 YR CMT + 2.000%                               | 2.250% | 11/20/40          | 3                   | 3                     |
| 1,5 Ginnie Mae II Pool, 1 YR CMT + 2.000%                               | 2.375% | 5/20/41           | 1                   | 1                     |
|   |        |                   |                     | <b>1,685</b>          |
| <b>Total U.S. Government and Agency Obligations (Cost \$16,420,870)</b> |        |                   |                     | <b>16,009,179</b>     |

Shares

### Temporary Cash Investments (3.6%)

#### Money Market Fund (3.6%)

|   |        |  |           |                   |
|---|--------|--|-----------|-------------------|
| <sup>6</sup> Vanguard Market Liquidity Fund<br>(Cost \$579,265) | 0.138% |  | 5,795,486 | 579,491           |
| <b>Total Investments (103.7%) (Cost \$17,000,135)</b>           |        |  |           | <b>16,588,670</b> |
| <b>Other Assets and Liabilities—Net (-3.7%)</b>                 |        |  |           | <b>(587,105)</b>  |
| <b>Net Assets (100%)</b>  |        |  |           | <b>16,001,565</b> |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- Securities with a value of \$4,893,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of February 28, 2022.
- Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
  - 1 YR—1-year.
  - 12M—12-month.
  - CMT—Constant Maturing Treasury Rate.
  - LIBOR—London Interbank Offered Rate.
  - UMBS—Uniform Mortgage-Backed Securities.
  - USD—U.S. dollar.

Mortgage-Backed Securities Index Fund

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Derivative Financial Instruments Outstanding as of Period End

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Futures Contracts

|                           |            |  |                    | (\$000)   |
|---------------------------|------------|--|--------------------|---|
|                           | Expiration | Number of<br>Long (Short)<br>Contracts | Notional<br>Amount | Value and<br>Unrealized<br>Appreciation<br>(Depreciation) |
| Short Futures Contracts   |            |  |                    |   |
| 5-Year U.S. Treasury Note | June 2022  | (520)                                  | (61,506)           | (393)   |

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

# Statement of Assets and Liabilities

As of February 28, 2022

| (\$000s, except shares and per-share amounts) | Amount            |
|---|-------------------|
| <b>Assets</b>                                 |                   |
| Investments in Securities, at Value           |                   |
| Unaffiliated Issuers (Cost \$16,420,870)      | 16,009,179        |
| Affiliated Issuers (Cost \$579,265)           | 579,491           |
| Total Investments in Securities               | 16,588,670        |
| Investment in Vanguard                        | 556               |
| Cash Collateral Pledged—Futures Contracts     | 550               |
| Receivables for Investment Securities Sold    | 67,133            |
| Receivables for Accrued Income                | 34,985            |
| Receivables for Capital Shares Issued         | 905               |
| <b>Total Assets</b>                           | <b>16,692,799</b> |
| <b>Liabilities</b>                            |                   |
| Due to Custodian                              | 697               |
| Payables for Investment Securities Purchased  | 636,782           |
| Payables for Capital Shares Redeemed          | 52,661            |
| Payables for Distributions                    | 459               |
| Payables to Vanguard                          | 242               |
| Variation Margin Payable—Futures Contracts    | 393               |
| <b>Total Liabilities</b>                      | <b>691,234</b>    |
| <b>Net Assets</b>                             | <b>16,001,565</b> |



## Mortgage-Backed Securities Index Fund

### Statement of Assets and Liabilities (continued)

At February 28, 2022, net assets consisted of:

| (\$000s, except shares and per-share amounts) | Amount            |
|---|-------------------|
| Paid-in Capital                               | 16,447,103        |
| Total Distributable Earnings (Loss)           | (445,538)         |
| <b>Net Assets</b>                             | <b>16,001,565</b> |

#### ETF Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 281,071,951 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 14,462,238     |
| <b>Net Asset Value Per Share—ETF Shares</b>  | <b>\$51.45</b> |

#### Admiral Shares—Net Assets

|   |                |
|---|----------------|
| Applicable to 68,393,951 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 1,406,099      |
| <b>Net Asset Value Per Share—Admiral Shares</b>   | <b>\$20.56</b> |

#### Institutional Shares—Net Assets

|  |                |
|--|----------------|
| Applicable to 4,782,181 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 133,228        |
| <b>Net Asset Value Per Share—Institutional Shares</b>  | <b>\$27.86</b> |

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

## Statement of Operations

Six Months Ended  
February 28, 2022

(\$'000)

|   |                  |
|---|------------------|
| <b>Investment Income</b>  |                  |
| <b>Income</b>   |                  |
| Interest <sup>1</sup>   | 106,142          |
| Total Income  | 106,142          |
| <b>Expenses</b>   |                  |
| The Vanguard Group—Note B   |                  |
| Investment Advisory Services  | 160              |
| Management and Administrative—ETF Shares                                  | 2,154            |
| Management and Administrative—Admiral Shares                              | 396              |
| Management and Administrative—Institutional Shares                        | 26               |
| Marketing and Distribution—ETF Shares                                     | 250              |
| Marketing and Distribution—Admiral Shares                                 | 45               |
| Marketing and Distribution—Institutional Shares                           | 3                |
| Custodian Fees  | 64               |
| Shareholders' Reports—ETF Shares  | 370              |
| Shareholders' Reports—Admiral Shares                                      | 32               |
| Shareholders' Reports—Institutional Shares                                | —                |
| Trustees' Fees and Expenses   | 4                |
| Other Expenses  | 8                |
| Total Expenses  | 3,512            |
| <b>Net Investment Income</b>  | <b>102,630</b>   |
| <b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1</sup></b> | <b>(40,604)</b>  |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                   |                  |
| Investment Securities <sup>1</sup>  | (604,780)        |
| Futures Contracts   | (393)            |
| <b>Change in Unrealized Appreciation (Depreciation)</b>                   | <b>(605,173)</b> |
| <b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>    | <b>(543,147)</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 \$495,000, (\$14,000), \$31,000, and (\$178,000), respectively. Purchases and sales are for temporary cash investment purposes.

## Statement of Changes in Net Assets

|   | Six Months Ended<br>February 28,<br>2022 | Year Ended<br>August 31,<br>2021 |
|---|--|----------------------------------|
|   | (\$000)                                  | (\$000)                          |
| <b>Increase (Decrease) in Net Assets</b>                        |  |                                  |
| <b>Operations</b>   |  |                                  |
| Net Investment Income   | 102,630                                  | 161,830                          |
| Realized Net Gain (Loss)  | (40,604)                                 | (11,804)                         |
| Change in Unrealized Appreciation (Depreciation)                | (605,173)                                | (200,070)                        |
| Net Increase (Decrease) in Net Assets Resulting from Operations | (543,147)                                | (50,044)                         |
| <b>Distributions</b>  |  |                                  |
| ETF Shares  | (88,186)                                 | (172,665)                        |
| Admiral Shares  | (8,541)                                  | (15,250)                         |
| Institutional Shares  | (772)                                    | (2,046)                          |
| Total Distributions   | (97,499)                                 | (189,961)                        |
| <b>Capital Share Transactions</b>                               |  |                                  |
| ETF Shares  | (12,053)                                 | 3,630,070                        |
| Admiral Shares  | 42,530                                   | 278,308                          |
| Institutional Shares  | 15,821                                   | (45,377)                         |
| Net Increase (Decrease) from Capital Share Transactions         | 46,298                                   | 3,863,001                        |
| Total Increase (Decrease)                                       | (594,348)                                | 3,622,996                        |
| <b>Net Assets</b>   |  |                                  |
| Beginning of Period   | 16,595,913                               | 12,972,917                       |
| End of Period   | 16,001,565                               | 16,595,913                       |

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

## Financial Highlights

### ETF Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   | 2021  | 2020                  | 2019           | 2018           | 2017           |                |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$53.47</b>                              | <b>\$54.36</b>        | <b>\$53.26</b> | <b>\$51.38</b> | <b>\$53.00</b> | <b>\$53.79</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .326  | .581                  | 1.197          | 1.564          | 1.325          | 1.059          |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (2.039)                                     | (.768)                | 1.146          | 1.859          | (1.683)        | (.682)         |
| Total from Investment Operations                          | (1.713)                                     | (.187)                | 2.343          | 3.423          | (.358)         | .377           |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.307)                                      | (.594)                | (1.243)        | (1.543)        | (1.262)        | (1.004)        |
| Distributions from Realized Capital Gains                 | —   | (.109)                | —              | —              | —              | (.163)         |
| Total Distributions                                       | (.307)                                      | (.703)                | (1.243)        | (1.543)        | (1.262)        | (1.167)        |
| <b>Net Asset Value, End of Period</b>                     | <b>\$51.45</b>                              | <b>\$53.47</b>        | <b>\$54.36</b> | <b>\$53.26</b> | <b>\$51.38</b> | <b>\$53.00</b> |
| <b>Total Return</b>                                       | <b>-3.22%</b>                               | <b>-0.35%</b>         | <b>4.45%</b>   | <b>6.80%</b>   | <b>-0.67%</b>  | <b>0.74%</b>   |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$14,462                                    | \$15,055              | \$11,643       | \$10,316       | \$7,193        | \$4,252        |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.04%                                       | 0.04%                 | 0.05%          | 0.05%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.25%                                       | 1.08%                 | 2.22%          | 3.01%          | 2.56%          | 2.00%          |
| Portfolio Turnover Rate <sup>2</sup>                      | 98%   | 316%                  | 218%           | 190%           | 279%           | 339%           |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Includes 64%, 237%, 11%, 34%, 78%, and 133%, respectively, attributable to mortgage-dollar-roll activity.

# Financial Highlights

## Admiral Shares

| For a Share Outstanding<br>Throughout Each Period         | Six Months<br>Ended<br>February 28,<br>2022 | Year Ended August 31, |                |                |                |                |
|---|---|-----------------------|----------------|----------------|----------------|----------------|
|   |   | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>               | <b>\$21.37</b>                              | <b>\$21.72</b>        | <b>\$21.26</b> | <b>\$20.51</b> | <b>\$21.17</b> | <b>\$21.49</b> |
| <b>Investment Operations</b>                              |   |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                        | .128  | .211                  | .470           | .622           | .528           | .413           |
| Net Realized and Unrealized Gain (Loss) on<br>Investments | (.812)                                      | (.292)                | .463           | .742           | (.674)         | (.258)         |
| Total from Investment Operations                          | (.684)                                      | (.081)                | .933           | 1.364          | (.146)         | .155           |
| <b>Distributions</b>                                      |   |                       |                |                |                |                |
| Dividends from Net Investment Income                      | (.126)                                      | (.225)                | (.473)         | (.614)         | (.514)         | (.410)         |
| Distributions from Realized Capital Gains                 | —   | (.044)                | —              | —              | —              | (.065)         |
| Total Distributions                                       | (.126)                                      | (.269)                | (.473)         | (.614)         | (.514)         | (.475)         |
| <b>Net Asset Value, End of Period</b>                     | <b>\$20.56</b>                              | <b>\$21.37</b>        | <b>\$21.72</b> | <b>\$21.26</b> | <b>\$20.51</b> | <b>\$21.17</b> |
| <b>Total Return<sup>2</sup></b>                           | <b>-3.21%</b>                               | <b>-0.38%</b>         | <b>4.43%</b>   | <b>6.77%</b>   | <b>-0.68%</b>  | <b>0.76%</b>   |
| <b>Ratios/Supplemental Data</b>                           |   |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                      | \$1,406                                     | \$1,419               | \$1,159        | \$841          | \$725          | \$527          |
| Ratio of Total Expenses to<br>Average Net Assets          | 0.07%                                       | 0.07%                 | 0.07%          | 0.07%          | 0.07%          | 0.07%          |
| Ratio of Net Investment Income to<br>Average Net Assets   | 1.22%                                       | 0.98%                 | 2.18%          | 2.99%          | 2.56%          | 2.00%          |
| Portfolio Turnover Rate <sup>3</sup>                      | 98%   | 316%                  | 218%           | 190%           | 279%           | 339%           |

The expense ratio and net investment income ratio for the current period have been annualized.

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 Includes 64%, 237%, 11%, 34%, 78%, and 133%, respectively, attributable to mortgage-dollar-roll activity.

# Financial Highlights

## Institutional Shares

| For a Share Outstanding<br>Throughout Each Period      | Six Months<br>Ended<br>February 28, | Year Ended August 31, |                |                |                |                |
|--|-------------------------------------|-----------------------|----------------|----------------|----------------|----------------|
|  | 2022                                | 2021                  | 2020           | 2019           | 2018           | 2017           |
| <b>Net Asset Value, Beginning of Period</b>            | <b>\$28.96</b>                      | <b>\$29.44</b>        | <b>\$28.81</b> | <b>\$27.79</b> | <b>\$28.69</b> | <b>\$29.12</b> |
| <b>Investment Operations</b>                           |                                     |                       |                |                |                |                |
| Net Investment Income <sup>1</sup>                     | .179                                | .393                  | .641           | .846           | .721           | .571           |
| Net Realized and Unrealized Gain (Loss) on Investments | (1.105)                             | (.503)                | .636           | 1.011          | (.920)         | (.353)         |
| Total from Investment Operations                       | (.926)                              | (.110)                | 1.277          | 1.857          | (.199)         | .218           |
| <b>Distributions</b>                                   |                                     |                       |                |                |                |                |
| Dividends from Net Investment Income                   | (.174)                              | (.311)                | (.647)         | (.837)         | (.701)         | (.560)         |
| Distributions from Realized Capital Gains              | —                                   | (.059)                | —              | —              | —              | (.088)         |
| Total Distributions                                    | (.174)                              | (.370)                | (.647)         | (.837)         | (.701)         | (.648)         |
| <b>Net Asset Value, End of Period</b>                  | <b>\$27.86</b>                      | <b>\$28.96</b>        | <b>\$29.44</b> | <b>\$28.81</b> | <b>\$27.79</b> | <b>\$28.69</b> |
| <b>Total Return</b>                                    | <b>-3.21%</b>                       | <b>-0.38%</b>         | <b>4.48%</b>   | <b>6.80%</b>   | <b>-0.68%</b>  | <b>0.79%</b>   |
| <b>Ratios/Supplemental Data</b>                        |                                     |                       |                |                |                |                |
| Net Assets, End of Period (Millions)                   | \$133                               | \$122                 | \$171          | \$119          | \$70           | \$52           |
| Ratio of Total Expenses to Average Net Assets          | 0.05%                               | 0.05%                 | 0.05%          | 0.05%          | 0.05%          | 0.05%          |
| Ratio of Net Investment Income to Average Net Assets   | 1.26%                               | 1.35%                 | 2.20%          | 3.01%          | 2.58%          | 2.02%          |
| Portfolio Turnover Rate <sup>2</sup>                   | 98%                                 | 316%                  | 218%           | 190%           | 279%           | 339%           |

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Includes 64%, 237%, 11%, 34%, 78%, and 133%, respectively, attributable to mortgage-dollar-roll activity.

## Notes to Financial Statements

Vanguard Mortgage-Backed Securities Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: ETF Shares, Admiral Shares, and Institutional 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.

Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

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

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

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

During the six months ended February 28, 2022, the fund's average investments in long and short futures contracts represented 0% and less than 1% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

3. **To Be Announced (TBA) Transactions:** A TBA transaction is an agreement to buy or sell mortgage-backed securities with agreed-upon characteristics (face amount, coupon, maturity) for settlement at a future date. The fund may be a seller of TBA transactions to reduce its exposure to the mortgage-backed securities market or in order to sell mortgage-backed securities it owns under delayed-delivery arrangements. When the fund is a buyer of TBA transactions, it maintains cash or short-term investments in an amount sufficient to meet the purchase price at the settlement date of the TBA transaction. The primary risk associated with TBA transactions is that a counterparty may default on its obligations. The fund mitigates its counterparty risk by, among other things, performing a credit analysis of counterparties, allocating transactions among numerous counterparties, and monitoring its exposure to each counterparty. The fund may also enter into a Master Securities Forward Transaction Agreement (MSFTA) with certain counterparties and require them to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. Under an MSFTA, upon a counterparty default (including bankruptcy), the fund may terminate any TBA transactions with that counterparty, determine the net amount owed by either party in accordance with its MSFTA, and sell or retain any collateral held up to the net amount owed to the fund under the MSFTA.

4. **Mortgage Dollar Rolls:** The fund enters into mortgage-dollar-roll transactions, in which the fund sells mortgage-backed securities to a dealer and simultaneously agrees to purchase similar securities in the future at a predetermined price. The proceeds of the securities sold in mortgage-dollar-roll transactions are typically invested in high-quality short-term fixed income securities. The fund forgoes principal and interest paid on the securities sold, and is compensated by interest earned on the proceeds of the sale and by a lower price on the securities to be repurchased. The fund also enters into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

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

6. **Distributions:** Distributions to shareholders 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.



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

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

For the six months ended February 28, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

8. 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 February 28, 2022, the fund had contributed to Vanguard capital in the amount of \$556,000, representing less than 0.01% of the fund's net assets and 0.22% 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.

## Mortgage-Backed Securities Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of February 28, 2022, 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  | —                  | 16,009,179         | —                  | 16,009,179        |
| Temporary Cash Investments              | 579,491            | —                  | —                  | 579,491           |
| <b>Total</b>                            | <b>579,491</b>     | <b>16,009,179</b>  | <b>—</b>           | <b>16,588,670</b> |
| <b>Derivative Financial Instruments</b> |                    |                    |                    |                   |
| <b>Liabilities</b>                      |                    |                    |                    |                   |
| Futures Contracts <sup>1</sup>          | 393                | —                  | —                  | 393               |

<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. As of February 28, 2022, 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  | 17,013,371        |
| Gross Unrealized Appreciation                     | 72,569            |
| Gross Unrealized Depreciation                     | (497,663)         |
| <b>Net Unrealized Appreciation (Depreciation)</b> | <b>(425,094)</b>  |

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at August 31, 2021, the fund had available capital losses totaling \$3,869,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending August 31, 2022; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended February 28, 2022, the fund purchased \$16,459,990,000 of investment securities and sold \$16,340,643,000 of investment securities, other than temporary cash investments.

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

|  | Six Months Ended<br>February 28, 2022 |                 | Year Ended<br>August 31, 2021 |                 |
|--|---------------------------------------|-----------------|-------------------------------|-----------------|
|  | Amount<br>(\$000)                     | Shares<br>(000) | Amount<br>(\$000)             | Shares<br>(000) |
| <b>ETF Shares</b>                            |                                       |                 |                               |                 |
| Issued                                       | 1,101,907                             | 20,830          | 4,732,739                     | 87,937          |
| Issued in Lieu of Cash Distributions         | —                                     | —               | —                             | —               |
| Redeemed                                     | (1,113,960)                           | (21,325)        | (1,102,669)                   | (20,550)        |
| Net Increase (Decrease)—ETF Shares           | (12,053)                              | (495)           | 3,630,070                     | 67,387          |
| <b>Admiral Shares</b>                        |                                       |                 |                               |                 |
| Issued                                       | 205,368                               | 9,763           | 811,357                       | 37,785          |
| Issued in Lieu of Cash Distributions         | 6,420                                 | 306             | 10,095                        | 470             |
| Redeemed                                     | (169,258)                             | (8,059)         | (543,144)                     | (25,236)        |
| Net Increase (Decrease)—Admiral Shares       | 42,530                                | 2,010           | 278,308                       | 13,019          |
| <b>Institutional Shares</b>                  |                                       |                 |                               |                 |
| Issued                                       | 29,422                                | 1,028           | 48,026                        | 1,650           |
| Issued in Lieu of Cash Distributions         | 772                                   | 27              | 1,521                         | 52              |
| Redeemed                                     | (14,373)                              | (500)           | (94,924)                      | (3,272)         |
| Net Increase (Decrease)—Institutional Shares | 15,821                                | 555             | (45,377)                      | (1,570)         |

At February 28, 2022, one shareholder was the record or beneficial owner of 33% of the fund's net assets. If this shareholder were to redeem its investment in the fund, the redemption might result in an increase in the fund's expense ratio, cause the fund to incur higher transaction costs, or lead to the realization of taxable capital gains.

G. Market disruptions associated with current geopolitical events have had a global impact, and uncertainty exists as to their implications. Such disruptions can adversely affect assets and thus performance of the fund; at this time, an aggregate effect on assets and performance cannot be reasonably estimated. Management is continuing to monitor these developments and evaluate impacts they may have on the fund.

Management has determined that no other events or transactions occurred subsequent to February 28, 2022, that would require recognition or disclosure in these financial statements.

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

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