

# Vanguard Total Bond Market ETF | BND

As of December 31, 2023

## Investment approach

- Seeks to track the performance of the Bloomberg U.S. Aggregate Float Adjusted Index.
- Passively managed using index sampling.
- Broad exposure to the taxable investment-grade U.S. dollar-denominated bond market, excluding inflation-protected and tax-exempt bonds.
- Intermediate-duration portfolio.
- Provides moderate current income with high credit quality.

## About the benchmark

- The Bloomberg US Aggregate Float Adjusted Index is a broad-based flagship benchmark that measures the investment grade, US dollar denominated, fixed-rate taxable bond market.
- The index includes treasuries, government-related and corporate securities, fixed rate agency MBS, ABS and CMBS (agency and non-agency).

## Performance history

Total returns<sup>2</sup> for period ended December 31, 2023

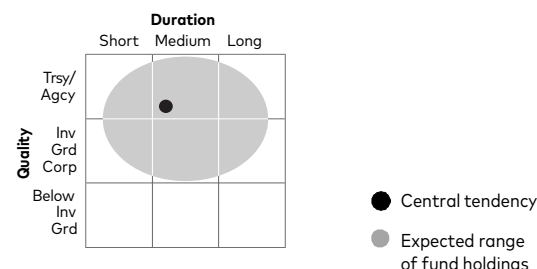
		Year to date	1 year	3 years	5 years	10 years	Since inception
BND (Inception 2007-04-03)	Quarter						
Net asset value (NAV) return <sup>3</sup>	6.67%	5.70%	5.70%	-3.35%	1.12%	1.79%	3.00%
Market price return <sup>4</sup>	6.64	5.70	5.70	-3.40	1.10	1.77	3.00
Spliced Bloomberg U.S. Aggregate Float Adjusted Index	6.72	5.60	5.60	-3.33	1.17	1.83	3.06

Bloomberg U.S. Aggregate Bond Index through December 31, 2009; Bloomberg U.S. Aggregate Float Adjusted Index thereafter.

*The performance data shown represent past performance, which is not a guarantee of future results. Investment returns and principal value will fluctuate, so investors' shares, when sold, may be worth more or less than their original cost. Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at [Global.vanguard.com/performance](https://global.vanguard.com/performance). The performance of an index is not an exact representation of any particular investment, as you cannot invest directly in an index.*

Investment Products: Not FDIC Insured • No Bank Guarantee • May Lose Value

## Investment focus



## Quick facts

Benchmark	Bloomberg U.S. Aggregate Float Adjusted Index
Expense ratio <sup>1</sup>	0.03%
Dividend schedule	Monthly
ETF total net assets	\$104,824 million
Fund total net assets	\$315,047 million
Inception date	2007-04-03

## Trading information

Ticker symbol	BND
CUSIP number	921937835
IIV (intra-day ticker)	BND.IV
Index ticker (Bloomberg)	I20984US
Exchange	NASDAQ

## ETF attributes

	Total Bond Market ETF	Bloomberg U.S. Aggregate Float Adjusted Index
Number of bonds	10,719	13,334
Average duration	6.4 years	6.2 years
Average effective maturity	8.7 years	8.5 years
Turnover rate <sup>5</sup>	39.9	—
Short-term reserves	0.0	—

1. As reported in the most recent prospectus. A fund's current expense ratio may be lower or higher than the figure reported in the prospectus.

2. Figures for periods of less than one year are cumulative returns. All other figures represent average annual returns. Fund performance figures assume the reinvestment of dividends and capital gains distributions; the figures are pre-tax and net of expenses. The above widely used comparative index represents unmanaged or average returns on various financial assets that can be compared with the fund's total returns for the purpose of measuring relative performance.

3. As of 4 p.m., Eastern time, when the regular trading session of the New York Stock Exchange typically closes.

4. Market price returns are calculated using the midpoint between the bid and offer prices at the time NAV is calculated, typically 4 p.m., Eastern time.

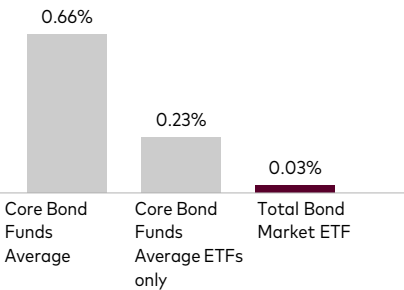
5. For most recent fiscal year. Turnover rate excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including Vanguard ETF Creation Units.

**For institutional and sophisticated investors only. Not for retail use.**

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## Expense ratio comparison<sup>1</sup>



## Distribution by effective maturity

Under 1 Year	0.5%
1 - 5 Years	41.0
5 - 10 Years	31.1
10 - 15 Years	9.6
15 - 20 Years	5.5
20 - 25 Years	4.8
Over 25 Years	7.5

## Distribution by issuer

Asset-Backed	0.5%
Commercial Mortgage-Backed	1.9
Finance	9.0
Foreign	3.5
Government Mortgage-Backed	20.3
Industrial	15.7
Treasury/Agency	46.0
Utilities	2.3
Other	0.8

## Distribution by credit quality<sup>2</sup>

U.S. Government	66.8%
Aaa	3.7
Aa	3.2
A	12.7
Baa	13.6
Less than BBB	0.0
Not Rated	0.0

1. Represents the expense ratio for the Vanguard ETF as reported in the most recent prospectus. There are material differences between mutual funds and ETFs. Unlike mutual funds, ETFs are priced continuously and bought and sold throughout the day in the secondary market (at a premium or discount to net asset value) with the assistance of a stockbroker, which entails paying commissions. Sources: Lipper, a Thomson Reuters Company, and Vanguard, December 31, 2022.

2. Credit-quality ratings are measured on a scale that generally ranges from AAA (highest) to D (lowest). "NR" is used to classify securities for which a rating is not available. NR securities may include a fund's investment in Vanguard Market Liquidity Fund or Vanguard Municipal Cash Management Fund, each of which invests in high-quality money market instruments and may serve as a cash management vehicle for the Vanguard funds, trusts, and accounts. U.S. Treasury, U.S. Agency, and U.S. Agency mortgage-backed securities appear under "U.S. Government." Credit-quality ratings for each issue are obtained from Bloomberg using ratings derived from Moody's Investors Service (Moody's), Fitch Ratings (Fitch), and Standard & Poor's (S&P). When ratings from all three agencies are available, the median rating is used. When ratings are available from two of the agencies, the lower rating is used. When one rating is available, that rating is used.

Vanguard ETF® Shares are not redeemable with the issuing Fund other than in very large aggregations worth millions of dollars. Instead, investors must buy or sell Vanguard ETF Shares in the secondary market and hold those shares in a brokerage account. In doing so, the investor may incur brokerage commissions and may pay more than net asset value when buying and receive less than net asset value when selling.

All ETF products are subject to risk, which may result in the loss of principal. Investments in bond ETF products are subject to interest rate, credit, and inflation risk.

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As of December 31, 2023

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**Annual Report** | December 31, 2023

# Vanguard Total Bond Market Index Fund

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

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

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

**Contents**

Your Fund's Performance at a Glance .....1

About Your Fund's Expenses.....2

Performance Summary .....4

Financial Statements .....7

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

## Your Fund's Performance at a Glance

- The financial markets delivered very robust returns for the 12 months ended December 31, 2023. Returns for Vanguard Total Bond Market Index Fund ranged from 5.60% for Investor Shares to 5.74% for Institutional Select Shares. The fund's benchmark, the Bloomberg U.S. Aggregate Float Adjusted Index, returned 5.60%.
- With inflation continuing to ease, several major central banks slowed and eventually stopped hiking interest rates. Global growth, employment, and consumer spending showed resilience, but the prospect of rates remaining high for an extended period spurred volatility at times. Toward year-end, however, global stocks and bonds rallied as falling inflation and softening economic growth raised market expectations for rate cuts in 2024.
- With yields ending 2023 mixed, U.S. Treasuries returned 4.05%, as measured by the Bloomberg U.S. Treasury Index. Returns were higher for corporate bonds (+8.52%) and for mortgage-backed bonds (+5.05%), as measured by components of the Bloomberg U.S. Aggregate Bond Index.
- By credit quality, lower-rated investment-grade bonds generally fared better than higher-rated ones. By maturity, longer-dated bonds outperformed those with shorter maturities.
- Over the past decade, fund share classes with at least 10 years of performance history recorded an average annual return of roughly 2%, in line with the fund's benchmark index.

### Market Barometer

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

## About Your Fund's Expenses

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

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

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

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

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

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

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

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

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



Six Months Ended December 31, 2023

	Beginning Account Value 6/30/2023	Ending Account Value 12/31/2023	Expenses Paid During Period
<b>Based on Actual Fund Return</b>			
Total Bond Market Index Fund			
Investor Shares	\$1,000.00	\$1,033.50	\$0.77
ETF Shares	1,000.00	1,033.50	0.15
Admiral <sup>TM</sup> Shares	1,000.00	1,034.00	0.26
Institutional Shares	1,000.00	1,034.10	0.18
Institutional Plus Shares	1,000.00	1,034.10	0.15
Institutional Select Shares	1,000.00	1,034.20	0.05

**Based on Hypothetical 5% Yearly Return**

Total Bond Market Index Fund			
Investor Shares	\$1,000.00	\$1,024.45	\$0.77
ETF Shares	1,000.00	1,025.05	0.15
Admiral Shares	1,000.00	1,024.95	0.26
Institutional Shares	1,000.00	1,025.03	0.18
Institutional Plus Shares	1,000.00	1,025.05	0.15
Institutional Select Shares	1,000.00	1,025.15	0.05

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.15% for Investor Shares, 0.03% for ETF Shares, 0.05% for Admiral Shares, 0.035% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

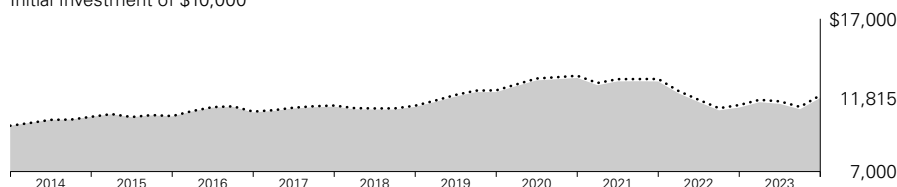
# Total Bond Market Index Fund

## Performance Summary

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

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

Initial Investment of \$10,000



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

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund Investor Shares	5.60%	1.01%	1.68%	\$11,815
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund ETF Shares Net Asset Value	5.70%	1.12%	1.79%	\$11,946
Total Bond Market Index Fund ETF Shares Market Price	5.70	1.10	1.77	11,922
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund Admiral Shares	5.70%	1.11%	1.79%	\$11,936
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	11,989

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Total Bond Market Index Fund Institutional Shares	5.72%	1.13%	1.80%	\$5,975,955
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	5,994,522

See Financial Highlights for dividend and capital gains information.

## Total Bond Market Index Fund

	Average Annual Total Returns Periods Ended December 31, 2023			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Institutional Plus Shares	5.72%	1.14%	1.81%	\$119,603,090
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	1.83	119,890,440

	One Year	Five Years	Since Inception (6/24/2016)	Final Value of a \$3,000,000,000 Investment
Total Bond Market Index Fund Institutional Select Shares	5.74%	1.16%	0.94%	\$3,219,704,700
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	1.17	0.96	3,224,556,600

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

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

	One Year	Five Years	Ten Years
Total Bond Market Index Fund ETF Shares Market Price	5.70%	5.63%	19.22%
Total Bond Market Index Fund ETF Shares Net Asset Value	5.70	5.72	19.46
Bloomberg U.S. Aggregate Float Adjusted Index	5.60	5.98	19.89

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

## Fund Allocation

As of December 31, 2023

Asset-Backed/Commercial Mortgage-Backed Securities	2.4%
Corporate Bonds	27.1
Sovereign Bonds	3.5
Taxable Municipal Bonds	0.6
U.S. Government and Agency Obligations	66.4

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

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

## Financial Statements

### Schedule of Investments

As of December 31, 2023

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<b>U.S. Government and Agency Obligations (65.9%)</b>									
<b>U.S. Government Securities (44.6%)</b>									
United States Treasury Note/Bond	1.375%	1/31/25	357,410	344,845	United States Treasury Note/Bond	2.250%	3/31/26	273,185	262,087
United States Treasury Note/Bond	1.500%	2/15/25	668,890	645,479	United States Treasury Note/Bond	3.750%	4/15/26	243,002	240,799
United States Treasury Note/Bond	2.000%	2/15/25	768,619	745,801	United States Treasury Note/Bond	0.750%	4/30/26	1,531,757	1,417,114
United States Treasury Note/Bond	1.125%	2/28/25	263,961	253,485	United States Treasury Note/Bond	2.375%	4/30/26	339,170	325,921
United States Treasury Note/Bond	2.750%	2/28/25	430,536	421,253	United States Treasury Note/Bond	1.625%	5/15/26	999,944	943,541
United States Treasury Note/Bond	4.625%	2/28/25	984,945	984,176	United States Treasury Note/Bond	3.625%	5/15/26	329,617	325,857
United States Treasury Note/Bond	1.750%	3/15/25	558,490	539,641	United States Treasury Note/Bond	0.750%	5/31/26	1,081,245	998,124
United States Treasury Note/Bond	2.625%	3/31/25	196,581	191,912	United States Treasury Note/Bond	2.125%	5/31/26	322,175	307,677
United States Treasury Note/Bond	3.875%	3/31/25	554,450	549,599	United States Treasury Note/Bond	4.125%	6/15/26	170,573	170,573
United States Treasury Note/Bond	4.250%	4/15/25	755,663	737,007	United States Treasury Note/Bond	0.875%	6/30/26	286,605	265,065
United States Treasury Note/Bond	0.375%	4/30/25	477,575	451,980	United States Treasury Note/Bond	1.875%	6/30/26	323,405	306,628
United States Treasury Note/Bond	2.875%	4/30/25	221,884	216,995	United States Treasury Note/Bond	4.500%	7/15/26	768,946	776,395
United States Treasury Note/Bond	3.875%	4/30/25	506,294	501,785	United States Treasury Note/Bond	0.625%	7/31/26	703,524	644,384
United States Treasury Note/Bond	5/15/25	5/15/25	528,002	511,089	United States Treasury Note/Bond	1.875%	7/31/26	302,795	286,425
United States Treasury Note/Bond	2.750%	5/15/25	514,430	502,132	United States Treasury Note/Bond	1.500%	8/15/26	637,414	596,580
United States Treasury Note/Bond	0.250%	5/31/25	605,161	569,891	United States Treasury Note/Bond	4.375%	8/15/26	365,904	368,534
United States Treasury Note/Bond	2.875%	5/31/25	433,760	423,865	United States Treasury Note/Bond	6.750%	8/15/26	32,360	34,382
United States Treasury Note/Bond	5/31/25	5/31/25	928,666	925,183	United States Treasury Note/Bond	0.750%	8/31/26	856,854	785,762
United States Treasury Note/Bond	2.875%	6/15/25	271,145	265,002	United States Treasury Note/Bond	1.375%	8/31/26	325,567	303,489
United States Treasury Note/Bond	0.250%	6/30/25	928,465	871,887	United States Treasury Note/Bond	4.625%	9/15/26	382,420	387,798
United States Treasury Note/Bond	2.750%	6/30/25	250,502	244,396	United States Treasury Note/Bond	0.875%	9/30/26	590,890	542,880
United States Treasury Note/Bond	4.625%	6/30/25	398,796	399,793	United States Treasury Note/Bond	1.625%	9/30/26	229,185	214,933
United States Treasury Note/Bond	3.000%	7/15/25	559,103	546,873	United States Treasury Note/Bond	4.625%	10/15/26	465,400	472,454
United States Treasury Note/Bond	0.250%	7/31/25	724,215	678,159	United States Treasury Note/Bond	1.125%	10/31/26	753,402	695,249
United States Treasury Note/Bond	2.875%	7/31/25	378,520	369,471	United States Treasury Note/Bond	1.625%	10/31/26	389,334	364,514
United States Treasury Note/Bond	4.750%	7/31/25	827,811	831,692	United States Treasury Note/Bond	2.000%	11/15/26	658,501	622,695
United States Treasury Note/Bond	2.000%	8/15/25	1,470,189	1,414,828	United States Treasury Note/Bond	4.625%	11/15/26	787,600	800,275
United States Treasury Note/Bond	3.125%	8/15/25	472,145	462,702	United States Treasury Note/Bond	6.500%	11/15/26	50,779	53,953
United States Treasury Note/Bond	0.250%	8/31/25	621,480	580,307	United States Treasury Note/Bond	1.250%	11/30/26	745,400	689,262
United States Treasury Note/Bond	2.750%	8/31/25	496,600	483,409	United States Treasury Note/Bond	1.625%	11/30/26	505,680	472,653
United States Treasury Note/Bond	5.000%	8/31/25	760,387	767,516	United States Treasury Note/Bond	4.375%	12/15/26	421,083	425,425
United States Treasury Note/Bond	3.500%	9/15/25	403,797	397,866	United States Treasury Note/Bond	1.250%	12/31/26	703,755	649,764
United States Treasury Note/Bond	0.250%	9/30/25	149,200	138,942	United States Treasury Note/Bond	1.750%	12/31/26	517,129	484,647
United States Treasury Note/Bond	3.000%	9/30/25	559,032	546,192	United States Treasury Note/Bond	1.500%	1/31/27	1,047,204	972,263
United States Treasury Note/Bond	5.000%	9/30/25	251,325	253,917	United States Treasury Note/Bond	2.250%	2/15/27	618,390	587,084
United States Treasury Note/Bond	4.250%	10/15/25	779,520	778,180	United States Treasury Note/Bond	6.625%	2/15/27	20,580	22,075
United States Treasury Note/Bond	0.250%	10/31/25	691,564	642,398	United States Treasury Note/Bond	1.875%	2/28/27	653,505	612,865
United States Treasury Note/Bond	3.000%	10/31/25	204,886	200,116	United States Treasury Note/Bond	0.625%	3/31/27	16,895	15,190
United States Treasury Note/Bond	5.000%	10/31/25	919,228	929,857	United States Treasury Note/Bond	2.500%	3/31/27	622,548	595,117
United States Treasury Note/Bond	2.250%	11/15/25	742,427	715,050	United States Treasury Note/Bond	0.500%	4/30/27	414,368	370,018
United States Treasury Note/Bond	4.500%	11/15/25	834,785	837,655	United States Treasury Note/Bond	2.750%	4/30/27	858,315	825,860
United States Treasury Note/Bond	0.375%	11/30/25	874,670	812,213	United States Treasury Note/Bond	2.375%	5/15/27	714,334	678,506
United States Treasury Note/Bond	2.875%	11/30/25	294,159	286,575	United States Treasury Note/Bond	0.500%	5/31/27	615,745	548,398
United States Treasury Note/Bond	4.875%	11/30/25	1,091,936	1,103,367	United States Treasury Note/Bond	2.625%	5/31/27	659,310	631,289
United States Treasury Note/Bond	4.000%	12/15/25	161,275	160,443	United States Treasury Note/Bond	0.500%	6/30/27	471,310	418,656
United States Treasury Note/Bond	0.375%	12/31/25	420,643	389,883	United States Treasury Note/Bond	3.250%	6/30/27	440,875	430,955
United States Treasury Note/Bond	2.625%	12/31/25	310,095	300,550	United States Treasury Note/Bond	0.375%	7/31/27	551,465	486,496
United States Treasury Note/Bond	4.250%	12/31/25	677,460	677,460	United States Treasury Note/Bond	2.750%	7/31/27	858,022	823,835
United States Treasury Note/Bond	3.875%	1/15/26	151,513	150,377	United States Treasury Note/Bond	2.250%	8/15/27	508,974	480,026
United States Treasury Note/Bond	0.375%	1/31/26	1,062,035	981,055	United States Treasury Note/Bond	6.375%	8/15/27	33,585	36,177
United States Treasury Note/Bond	2.625%	1/31/26	439,960	426,143	United States Treasury Note/Bond	0.500%	8/31/27	770,790	681,186
United States Treasury Note/Bond	1.625%	2/15/26	649,502	615,606	United States Treasury Note/Bond	3.125%	8/31/27	572,564	556,640
United States Treasury Note/Bond	4.000%	2/15/26	505,410	503,199	United States Treasury Note/Bond	0.375%	9/30/27	349,065	306,195
United States Treasury Note/Bond	0.500%	2/28/26	312,549	288,815	United States Treasury Note/Bond	4.125%	9/30/27	389,089	391,764
United States Treasury Note/Bond	2.500%	2/28/26	339,050	327,236	United States Treasury Note/Bond	0.500%	10/31/27	560,407	492,808
United States Treasury Note/Bond	4.625%	3/15/26	324,700	327,592	United States Treasury Note/Bond	4.125%	10/31/27	456,118	459,183
United States Treasury Note/Bond	0.750%	3/31/26	445,505	413,484	United States Treasury Note/Bond	2.250%	11/15/27	763,084	717,656
					United States Treasury Note/Bond	0.625%	11/30/27	734,020	647,199
					United States Treasury Note/Bond	3.875%	11/30/27	889,164	887,636

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
United States Treasury Note/Bond	0.625%	12/31/27	647,600	569,483	United States Treasury Note/Bond	1.125%	2/15/31	798,340	666,988
United States Treasury Note/Bond	3.875%	12/31/27	531,272	530,691	United States Treasury Note/Bond	5.375%	2/15/31	350,937	383,837
United States Treasury Note/Bond	0.750%	1/31/28	781,212	688,931	United States Treasury Note/Bond	1.625%	5/15/31	1,332,997	1,144,711
United States Treasury Note/Bond	3.500%	1/31/28	701,979	691,340	United States Treasury Note/Bond	1.250%	8/15/31	1,503,201	1,245,778
United States Treasury Note/Bond	2.750%	2/15/28	667,601	638,185	United States Treasury Note/Bond	1.375%	11/15/31	1,766,444	1,468,632
United States Treasury Note/Bond	1.125%	2/29/28	522,415	467,235	United States Treasury Note/Bond	1.875%	2/15/32	1,745,172	1,502,212
United States Treasury Note/Bond	4.000%	2/29/28	309,742	310,904	United States Treasury Note/Bond	2.875%	5/15/32	1,354,960	1,257,572
United States Treasury Note/Bond	1.250%	3/31/28	623,500	559,202	United States Treasury Note/Bond	2.750%	8/15/32	1,425,560	1,307,506
United States Treasury Note/Bond	3.625%	3/31/28	681,765	674,521	United States Treasury Note/Bond	4.125%	11/15/32	1,356,263	1,380,634
United States Treasury Note/Bond	1.250%	4/30/28	1,220,090	1,092,743	United States Treasury Note/Bond	3.500%	2/15/33	1,298,284	1,260,756
United States Treasury Note/Bond	3.500%	4/30/28	426,941	420,403	United States Treasury Note/Bond	3.375%	5/15/33	1,284,341	1,234,573
United States Treasury Note/Bond	2.875%	5/15/28	755,131	724,454	United States Treasury Note/Bond	3.875%	8/15/33	1,265,130	1,265,525
United States Treasury Note/Bond	1.250%	5/31/28	927,915	829,469	United States Treasury Note/Bond	4.500%	11/15/33	989,902	1,040,944
United States Treasury Note/Bond	3.625%	5/31/28	455,009	450,459	United States Treasury Note/Bond	4.500%	2/15/36	268,193	286,464
United States Treasury Note/Bond	1.250%	6/30/28	702,448	626,715	United States Treasury Note/Bond	4.375%	2/15/38	154,063	162,151
United States Treasury Note/Bond	4.000%	6/30/28	330,831	332,537	United States Treasury Note/Bond	4.500%	5/15/38	191,303	203,558
United States Treasury Note/Bond	1.000%	7/31/28	774,321	681,282	United States Treasury Note/Bond	3.500%	2/15/39	142,761	135,377
United States Treasury Note/Bond	4.875%	7/31/28	374,331	378,367	United States Treasury Note/Bond	4.250%	5/15/39	118,361	122,152
United States Treasury Note/Bond	2.875%	8/15/28	951,438	910,705	United States Treasury Note/Bond	4.500%	8/15/39	120,862	128,151
United States Treasury Note/Bond	5.500%	8/15/28	71,225	76,033	United States Treasury Note/Bond	4.375%	11/15/39	241,746	252,322
United States Treasury Note/Bond	1.125%	8/31/28	627,455	554,219	United States Treasury Note/Bond	4.625%	2/15/40	205,527	220,428
United States Treasury Note/Bond	4.375%	8/31/28	663,810	678,331	United States Treasury Note/Bond	1.125%	5/15/40	375,855	242,779
United States Treasury Note/Bond	1.250%	9/30/28	683,265	605,757	United States Treasury Note/Bond	4.375%	5/15/40	184,735	192,240
United States Treasury Note/Bond	4.625%	9/30/28	496,712	513,010	United States Treasury Note/Bond	1.125%	8/15/40	779,680	498,752
United States Treasury Note/Bond	1.375%	10/31/28	615,915	548,453	United States Treasury Note/Bond	3.875%	8/15/40	211,862	207,029
United States Treasury Note/Bond	1.000%	10/31/28	447,807	467,678	United States Treasury Note/Bond	1.375%	11/15/40	541,720	360,498
United States Treasury Note/Bond	3.125%	11/15/28	817,900	790,551	United States Treasury Note/Bond	4.250%	11/15/40	160,582	163,994
United States Treasury Note/Bond	5.250%	11/15/28	45,485	48,143	United States Treasury Note/Bond	1.875%	2/15/41	1,006,604	725,699
United States Treasury Note/Bond	1.500%	11/30/28	740,490	662,276	United States Treasury Note/Bond	4.750%	2/15/41	120,430	130,516
United States Treasury Note/Bond	4.875%	11/30/28	902,070	923,635	United States Treasury Note/Bond	2.250%	5/15/41	601,982	460,046
United States Treasury Note/Bond	1.375%	12/31/28	468,761	416,099	United States Treasury Note/Bond	4.375%	5/15/41	146,728	151,634
United States Treasury Note/Bond	3.750%	12/31/28	453,700	451,857	United States Treasury Note/Bond	1.750%	8/15/41	855,911	596,998
United States Treasury Note/Bond	1.750%	1/31/29	693,066	625,709	United States Treasury Note/Bond	3.750%	8/15/41	89,325	85,194
United States Treasury Note/Bond	2.625%	2/15/29	766,866	722,532	United States Treasury Note/Bond	2.000%	11/15/41	796,875	578,357
United States Treasury Note/Bond	5.250%	2/15/29	45,278	48,009	United States Treasury Note/Bond	3.125%	11/15/41	78,330	68,294
United States Treasury Note/Bond	1.875%	2/28/29	702,420	637,227	United States Treasury Note/Bond	2.375%	2/15/42	521,438	401,507
United States Treasury Note/Bond	2.375%	3/31/29	710,735	660,317	United States Treasury Note/Bond	3.125%	2/15/42	184,032	159,907
United States Treasury Note/Bond	2.875%	4/30/29	599,075	570,338	United States Treasury Note/Bond	3.000%	5/15/42	163,799	138,973
United States Treasury Note/Bond	2.375%	5/15/29	834,838	774,573	United States Treasury Note/Bond	3.250%	5/15/42	441,144	388,276
United States Treasury Note/Bond	2.750%	5/31/29	676,910	639,680	United States Treasury Note/Bond	2.750%	8/15/42	274,904	223,489
United States Treasury Note/Bond	3.250%	6/30/29	781,865	757,554	United States Treasury Note/Bond	3.375%	8/15/42	361,183	323,146
United States Treasury Note/Bond	2.625%	7/31/29	798,704	748,785	United States Treasury Note/Bond	2.750%	11/15/42	278,745	225,957
United States Treasury Note/Bond	1.625%	8/15/29	609,344	542,697	United States Treasury Note/Bond	4.000%	11/15/42	509,791	497,046
United States Treasury Note/Bond	6.125%	8/15/29	59,381	65,820	United States Treasury Note/Bond	3.125%	2/15/43	313,408	268,600
United States Treasury Note/Bond	3.125%	8/31/29	92,830	89,262	United States Treasury Note/Bond	3.875%	2/15/43	469,209	448,974
United States Treasury Note/Bond	3.875%	9/30/29	485,047	484,516	United States Treasury Note/Bond	2.875%	5/15/43	325,415	234,932
United States Treasury Note/Bond	4.000%	10/31/29	460,425	463,015	United States Treasury Note/Bond	3.875%	5/15/43	324,876	310,815
United States Treasury Note/Bond	1.750%	11/15/29	266,327	237,863	United States Treasury Note/Bond	3.625%	8/15/43	306,820	282,849
United States Treasury Note/Bond	3.875%	11/30/29	552,570	552,052	United States Treasury Note/Bond	4.375%	8/15/43	288,639	295,629
United States Treasury Note/Bond	3.875%	12/31/29	458,974	458,616	United States Treasury Note/Bond	3.750%	11/15/43	362,086	339,116
United States Treasury Note/Bond	3.500%	1/31/30	443,495	434,209	United States Treasury Note/Bond	4.750%	11/15/43	213,314	229,546
United States Treasury Note/Bond	1.500%	2/15/30	248,309	216,495	United States Treasury Note/Bond	3.625%	2/15/44	341,732	313,966
United States Treasury Note/Bond	4.000%	2/28/30	540,880	544,091	United States Treasury Note/Bond	3.375%	5/15/44	456,416	403,358
United States Treasury Note/Bond	3.625%	3/31/30	275,425	271,423	United States Treasury Note/Bond	3.125%	8/15/44	483,385	410,273
United States Treasury Note/Bond	3.500%	4/30/30	184,025	180,028	United States Treasury Note/Bond	3.000%	11/15/44	365,342	303,234
United States Treasury Note/Bond	0.625%	5/15/30	1,175,362	961,226	United States Treasury Note/Bond	2.500%	2/15/45	433,871	329,471
United States Treasury Note/Bond	6.250%	5/15/30	100,653	113,659	United States Treasury Note/Bond	3.000%	5/15/45	344,262	284,769
United States Treasury Note/Bond	3.750%	5/31/30	737,676	731,913	United States Treasury Note/Bond	2.875%	8/15/45	304,028	245,883
United States Treasury Note/Bond	3.750%	6/30/30	237,140	235,250	United States Treasury Note/Bond	3.000%	11/15/45	177,935	146,796
United States Treasury Note/Bond	4.000%	7/31/30	239,571	241,106	United States Treasury Note/Bond	2.500%	2/15/46	329,180	247,708
United States Treasury Note/Bond	0.625%	8/15/30	1,388,244	1,127,081	United States Treasury Note/Bond	2.500%	5/15/46	524,800	394,092
United States Treasury Note/Bond	4.125%	8/31/30	567,455	575,258	United States Treasury Note/Bond	2.250%	8/15/46	452,789	322,895
United States Treasury Note/Bond	4.625%	9/30/30	446,027	465,471	United States Treasury Note/Bond	2.875%	11/15/46	392,675	315,367
United States Treasury Note/Bond	4.875%	10/31/30	371,005	392,917	United States Treasury Note/Bond	3.000%	2/15/47	473,745	388,545
United States Treasury Note/Bond	0.875%	11/15/30	1,423,599	1,170,910	United States Treasury Note/Bond	3.000%	5/15/47	243,979	199,986
United States Treasury Note/Bond	4.375%	11/30/30	654,550	673,880	United States Treasury Note/Bond	2.750%	8/15/47	399,513	312,307
United States Treasury Note/Bond	3.750%	12/31/30	570,350	566,161	United States Treasury Note/Bond	2.750%	11/15/47	418,239	326,749

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
United States Treasury Note/Bond	3.000%	2/15/48	525,706	429,929	4	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	32,470
United States Treasury Note/Bond	3.125%	5/15/48	558,094	466,619	4	Federal National Mortgage Assn.	1.875%	9/24/26	77,005	72,623
United States Treasury Note/Bond	3.000%	8/15/48	632,142	516,579	4	Federal National Mortgage Assn.	0.750%	10/8/27	293,775	260,787
United States Treasury Note/Bond	3.375%	11/15/48	536,297	469,092	4	Federal National Mortgage Assn.	6.250%	5/15/29	27,839	30,880
United States Treasury Note/Bond	3.000%	2/15/49	549,016	448,477	4	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	30,694
United States Treasury Note/Bond	2.875%	5/15/49	583,013	465,226	4	Federal National Mortgage Assn.	3.250%	5/15/30	68,812	81,015
United States Treasury Note/Bond	2.250%	8/15/49	317,320	222,520	4	Federal National Mortgage Assn.	0.875%	8/5/30	293,140	240,053
United States Treasury Note/Bond	2.375%	11/15/49	167,356	120,549	4	Federal National Mortgage Assn.	6.625%	11/15/30	29,750	34,252
United States Treasury Note/Bond	2.000%	2/15/50	333,686	220,441	4	Federal National Mortgage Assn.	5.625%	7/15/37	10,790	12,250
United States Treasury Note/Bond	2.875%	5/15/50	818,137	443,072	5	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,427
United States Treasury Note/Bond	1.375%	8/15/50	885,374	495,671	5	Private Export Funding Corp.	1.400%	7/15/28	11,650	10,369
United States Treasury Note/Bond	1.625%	11/15/50	989,697	592,272	5	Resolution Funding Corp.	8.625%	1/15/30	110	135
United States Treasury Note/Bond	1.875%	2/15/51	956,460	609,444		Tennessee Valley Authority	0.750%	5/15/25	6,825	6,473
United States Treasury Note/Bond	1.875%	5/15/51	981,223	703,414	5	Tennessee Valley Authority	6.750%	11/1/25	17,306	17,987
United States Treasury Note/Bond	2.000%	8/15/51	989,256	648,890	5	Tennessee Valley Authority	2.875%	2/1/27	30,250	29,130
United States Treasury Note/Bond	1.875%	11/15/51	1,083,914	688,455		Tennessee Valley Authority	3.875%	3/15/28	19,075	18,991
United States Treasury Note/Bond	2.250%	2/15/52	940,502	654,825		Tennessee Valley Authority	7.125%	5/1/30	27,165	31,622
United States Treasury Note/Bond	2.875%	5/15/52	787,136	629,463		Tennessee Valley Authority	1.500%	9/15/31	13,725	11,198
United States Treasury Note/Bond	3.000%	8/15/52	794,895	652,808	5	Tennessee Valley Authority	4.700%	7/15/33	7,950	8,197
United States Treasury Note/Bond	4.000%	11/15/52	410,054	406,210		Tennessee Valley Authority	4.650%	6/15/35	15,169	15,489
United States Treasury Note/Bond	3.625%	2/15/53	876,656	812,962		Tennessee Valley Authority	5.880%	4/1/36	10,800	12,277
United States Treasury Note/Bond	3.625%	5/15/53	891,644	827,975		Tennessee Valley Authority	6.150%	1/15/38	920	1,062
United States Treasury Note/Bond	4.125%	8/15/53	805,863	818,203		Tennessee Valley Authority	5.500%	6/15/38	2,550	2,792
United States Treasury Note/Bond	4.750%	11/15/53	441,470	497,275		Tennessee Valley Authority	5.250%	9/15/39	30,250	32,112
				140,527,384		Tennessee Valley Authority	3.500%	12/15/42	2,100	1,774
<b>Agency Bonds and Notes (1.0%)</b>						Tennessee Valley Authority	4.875%	1/15/48	6,951	7,093
<sup>2</sup> AID-Israel	5.500%	9/18/33	6,775	7,454		Tennessee Valley Authority	4.250%	9/15/52	12,300	11,395
<sup>2</sup> AID-Jordan	3.000%	6/30/25	5,200	5,056		Tennessee Valley Authority	5.375%	4/1/56	21,250	23,396
Federal Farm Credit Banks	1.125%	1/6/25	13,020	12,547		Tennessee Valley Authority	4.625%	9/15/60	7,468	7,320
Federal Farm Credit Banks	4.500%	1/10/25	12,090	12,048		Tennessee Valley Authority	4.250%	9/15/65	14,725	13,485
Federal Farm Credit Banks	1.750%	2/14/25	20,060	19,418						3,211,631
Federal Farm Credit Banks	2.510%	4/1/25	11,125	10,851	<b>Conventional Mortgage-Backed Securities (20.3%)</b>					
Federal Farm Credit Banks	4.250%	9/30/25	19,040	18,985	4,5	Fannie Mae Pool	6.000%	1/1/26–3/1/35	95	97
Federal Farm Credit Banks	5.125%	10/10/25	39,025	39,506	4,5	Fannie Mae Pool	6.500%	2/1/29–9/1/32	72	74
Federal Farm Credit Banks	4.000%	1/13/26	11,000	10,936	4,5	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	16,489	15,268
Federal Farm Credit Banks	3.875%	2/2/26	8,000	7,937	4,5	Freddie Mac Gold Pool	2.500%	4/1/27–3/1/37	232,534	219,986
Federal Farm Credit Banks	4.750%	3/9/26	8,975	9,069	4,5	Freddie Mac Gold Pool	3.000%	1/1/24–12/1/47	755,366	697,481
Federal Farm Credit Banks	4.375%	6/23/26	38,425	38,563	4,5	Freddie Mac Gold Pool	3.500%	4/1/24–7/1/48	922,212	868,080
Federal Farm Credit Banks	4.500%	8/14/26	13,550	13,669	4,5	Freddie Mac Gold Pool	4.000%	2/1/24–2/1/49	597,476	578,490
Federal Home Loan Banks	5.000%	2/28/25	13,175	13,215	4,5	Freddie Mac Gold Pool	4.500%	2/1/24–1/1/49	287,640	285,913
Federal Home Loan Banks	0.500%	4/14/25	166,475	158,161	4,5	Freddie Mac Gold Pool	5.000%	1/1/24–11/1/48	99,201	101,450
Federal Home Loan Banks	4.625%	6/6/25	64,190	64,280	4,5	Freddie Mac Gold Pool	5.500%	1/1/24–6/1/41	65,647	68,129
Federal Home Loan Banks	0.375%	9/4/25	11,100	10,391	4,5	Freddie Mac Gold Pool	6.000%	2/1/26–5/1/40	32,255	33,701
Federal Home Loan Banks	4.500%	12/12/25	17,985	18,038	4,5	Freddie Mac Gold Pool	7.000%	1/1/24–12/1/38	3,898	4,047
Federal Home Loan Banks	4.375%	6/12/26	13,025	13,074	4,5	Freddie Mac Gold Pool	7.500%	5/1/24–2/1/32	194	200
Federal Home Loan Banks	4.625%	11/17/26	39,400	39,954	4,5	Freddie Mac Gold Pool	8.000%	5/1/24–11/1/31	284	298
Federal Home Loan Banks	1.250%	12/21/26	41,100	37,856	4,5	Freddie Mac Gold Pool	8.500%	5/1/24–7/1/31	33	34
Federal Home Loan Banks	4.000%	6/30/28	63,430	63,637	4,5	Freddie Mac Gold Pool	9.000%	12/1/24–3/1/31	40	42
Federal Home Loan Banks	3.250%	11/16/28	385,485	374,117	5	Ginnie Mae I Pool	3.000%	1/15/26–3/15/45	52,638	47,991
<sup>3</sup> Federal Home Loan Banks	5.500%	7/15/36	44,000	49,548	5	Ginnie Mae I Pool	3.500%	11/15/25–7/15/45	62,167	59,168
<sup>4</sup> Federal Home Loan Mortgage Corp.	1.500%	2/12/25	39,850	38,474						
<sup>4,5</sup> Federal Home Loan Mortgage Corp.	0.375%	7/21/25	93,255	87,627						
<sup>4</sup> Federal Home Loan Mortgage Corp.	0.375%	9/23/25	329,570	307,867						
<sup>4,5</sup> Federal Home Loan Mortgage Corp.	6.750%	9/15/29	191,366	217,843						
<sup>4</sup> Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,654	105,769						
<sup>4</sup> Federal Home Loan Mortgage Corp.	6.250%	7/15/32	11,429	13,196						
<sup>4</sup> Federal National Mortgage Assn.	1.625%	1/7/25	72,060	69,785						
<sup>4</sup> Federal National Mortgage Assn.	0.625%	4/22/25	50,310	47,828						
<sup>4</sup> Federal National Mortgage Assn.	0.500%	6/17/25	68,250	64,429						
<sup>4</sup> Federal National Mortgage Assn.	0.375%	8/25/25	84,475	79,103						
<sup>4</sup> Federal National Mortgage Assn.	0.500%	11/7/25	76,850	71,652						

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Ginnie Mae I Pool	4.000%	6/15/24–6/15/46	77,714	75,484	1,4,5	UMBS Pool	7.000%	1/1/24–1/25/54	239,564	248,386
5	Ginnie Mae I Pool	4.500%	10/15/24–2/15/49	75,908	75,566	1,4,5	UMBS Pool	7.500%	1/1/24–1/25/54	18,758	19,445
5	Ginnie Mae I Pool	5.000%	3/15/34–4/15/41	35,662	36,449	4,5	UMBS Pool	8.000%	7/1/24–9/1/31	157	166
5	Ginnie Mae I Pool	5.500%	2/15/41	43	45	4,5	UMBS Pool	8.500%	7/1/24–5/1/32	69	69
5	Ginnie Mae I Pool	6.000%	10/15/29–6/15/41	1,816	1,855	4,5	UMBS Pool	9.000%	8/1/24–8/1/30	10	11
5	Ginnie Mae I Pool	6.500%	2/15/24–1/15/39	5,019	5,126	4,5	UMBS Pool	9.500%	2/1/25–11/1/25	5	5
5	Ginnie Mae I Pool	7.000%	4/15/24–9/15/36	1,136	1,171						63,891,902
5	Ginnie Mae I Pool	7.500%	5/15/24–6/15/32	500	517	Nonconventional Mortgage-Backed Securities (0.0%)					
5	Ginnie Mae I Pool	8.000%	3/15/24–12/15/30	252	262	4,5,6	Fannie Mae Pool, 1YR CMT + 2.155%	6.280%	12/1/37	343	350
5	Ginnie Mae I Pool	8.500%	7/15/24–3/15/31	49	51	4,5,6	Fannie Mae Pool, 1YR CMT + 2.185%	5.080%	5/1/36	25	26
5	Ginnie Mae I Pool	9.000%	12/15/24–1/15/31	75	81	4,5,6	Fannie Mae Pool, 1YR CMT + 2.190%	6.315%	12/1/36	3	3
5	Ginnie Mae II Pool	1.500%	3/20/51–12/20/51	62,292	50,613	4,5,6	Fannie Mae Pool, 1YR CMT + 2.235%	6.360%	12/1/35	2	2
5	Ginnie Mae II Pool	2.000%	8/20/50–5/20/52	2,480,070	2,103,656	4,5,6	Fannie Mae Pool, 1YR CMT + 2.268%	4.643%	5/1/33	2	2
5	Ginnie Mae II Pool	2.500%	6/20/27–11/20/52	2,528,509	2,219,023	4,5,6	Fannie Mae Pool, 1YR CMT + 2.268%	6.393%	9/1/33	2	2
5	Ginnie Mae II Pool	3.000%	10/20/26–8/20/52	2,499,089	2,283,076	4,5,6	Fannie Mae Pool, 1YR CMT + 2.275%	6.400%	11/1/32	2	2
5	Ginnie Mae II Pool	3.500%	9/20/25–6/20/53	1,920,497	1,810,947	4,5,6	Fannie Mae Pool, 1YR CMT + 2.313%	4.438%	1/1/35	59	60
5	Ginnie Mae II Pool	4.000%	9/20/25–1/20/53	1,320,749	1,277,319	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.290%	4.135%	12/1/41	289	289
1,5	Ginnie Mae II Pool	4.500%	8/20/33–1/15/54	1,260,427	1,237,633	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.310%	5.560%	9/1/37	584	581
1,5	Ginnie Mae II Pool	5.000%	12/20/32–1/15/54	1,301,430	1,297,855	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.335%	3.710%	1/1/35	4	4
1,5	Ginnie Mae II Pool	5.500%	1/20/49–1/15/54	1,114,197	1,122,647	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.433%	5.683%	7/1/36	121	124
1,5	Ginnie Mae II Pool	6.000%	9/20/33–1/15/54	830,276	845,325	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.460%	3.835%	2/1/37	1	1
1,5	Ginnie Mae II Pool	6.500%	3/20/31–1/15/54	460,233	471,194	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.465%	5.715%	10/1/37	227	227
1,5	Ginnie Mae II Pool	7.000%	3/20/28–1/15/54	125,988	129,934	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.477%	4.693%	3/1/43	1,077	1,093
1,5	Ginnie Mae II Pool	7.500%	8/20/30–1/15/54	18,361	18,919	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.527%	5.777%	10/1/37	197	198
5	Ginnie Mae II Pool	8.500%	10/20/30	3	3	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.530%	5.780%	12/1/43	245	249
1,4,5	UMBS Pool	1.500%	7/1/35–6/1/52	3,275,671	2,675,759	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.558%	5.808%	9/1/43	113	114
1,4,5	UMBS Pool	2.000%	11/1/27–1/25/54	13,707,470	11,479,025	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.560%	6.808%	7/1/43	1,283	1,331
1,4,5	UMBS Pool	2.500%	11/1/26–1/25/54	9,651,982	8,365,080	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.585%	5.835%	10/1/34	2	2
1,4,5	UMBS Pool	3.000%	11/1/25–1/25/54	6,008,436	5,423,660	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.589%	5.312%	6/1/43	365	376
1,4,5	UMBS Pool	3.500%	8/1/25–1/25/54	3,626,808	3,383,459	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.597%	5.847%	11/1/33	58	58
4,5	UMBS Pool	4.000%	2/1/24–12/1/52	3,102,483	2,973,643	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.600%	5.850%	8/1/35	353	361
1,4,5	UMBS Pool	4.500%	5/1/24–1/25/54	2,507,395	2,453,870	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.618%	4.317%	4/1/37	6	6
4,5	UMBS Pool	5.000%	5/1/24–12/1/53	2,792,281	2,778,857	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.623%	3.998%	2/1/36	93	93
1,4,5	UMBS Pool	5.500%	4/1/24–1/25/54	2,731,258	2,758,916	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.627%	4.127%	3/1/38	61	62
1,4,5	UMBS Pool	6.000%	1/1/24–1/25/54	2,016,749	2,060,336	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.633%	5.883%	1/1/35	1	1
1,4,5	UMBS Pool	6.500%	11/1/52–1/25/54	1,192,112	1,226,015	4,5,6	Fannie Mae Pool, RFUCCT1Y + 1.635%	5.885%	11/1/36	55	56



## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.640%	5.890%	1/1/42	341	356	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.813%	5.900%	1/1/42	254	263
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.658%	5.908%	7/1/35	310	312	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.813%	6.063%	11/1/41	252	262
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.660%	5.910%	9/1/40	92	93	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	4.243%	2/1/41	236	243
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.673%	5.861%	10/1/42	274	282	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	5.450%	5/1/41	314	323
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.680%	5.291%	6/1/42	350	359	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	5.565%	6/1/41	68	71
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.682%	4.057%	1/1/37	65	65	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.815%	6.065%	11/1/40–12/1/41	809	841
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.690%	5.188%	5/1/40	112	115	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.825%	4.575%	3/1/41	261	269
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.690%	5.940%	10/1/39–9/1/42	848	869	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.826%	6.076%	7/1/38	125	130
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.695%	5.945%	7/1/39	127	129	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.830%	4.485%	4/1/41	514	527
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.698%	5.948%	8/1/40	117	119	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.830%	5.658%	2/1/42	322	334
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.699%	5.831%	8/1/39	559	562	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.830%	6.080%	6/1/41	356	372
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.700%	5.950%	12/1/40	175	180	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.835%	5.011%	1/1/40	91	94
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.700%	6.075%	7/1/37	42	44	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.835%	5.210%	5/1/40	85	86
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.702%	5.952%	10/1/42	450	467	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.836%	5.316%	2/1/41	193	199
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.703%	4.332%	4/1/36	110	111	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.839%	6.089%	12/1/39	222	228
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.705%	5.955%	11/1/39	69	71	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.840%	6.090%	8/1/39	215	218
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.737%	5.987%	9/1/34	71	73	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.843%	4.995%	4/1/37	28	29
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.742%	4.612%	5/1/42	333	336	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.862%	6.061%	9/1/40	189	193
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.744%	5.812%	9/1/43	516	529	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.880%	5.901%	11/1/34	144	148
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.747%	5.849%	7/1/41	798	833	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.914%	5.289%	4/1/37	188	192
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.748%	4.381%	5/1/35	75	76	4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.925%	6.175%	10/1/37	5	6
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.749%	5.999%	12/1/33	47	48	4,5,6 Fannie Mae Pool, RFUCCT1Y + 2.130%	5.667%	10/1/36	158	161
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.750%	4.175%	2/1/36	87	90	4,5,6 Fannie Mae Pool, RFUCCT6M + 1.037%	6.809%	4/1/37	282	286
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.750%	6.000%	10/1/40	159	162	4,5,6 Fannie Mae Pool, RFUCCT6M + 1.411%	5.203%	7/1/34	37	37
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.773%	4.877%	5/1/42	52	53	4,5,6 Fannie Mae Pool, RFUCCT6M + 1.840%	5.090%	8/1/37	269	277
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.774%	6.024%	4/1/36	31	32	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.486%	2/1/36	92	93
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.780%	4.280%	2/1/41	183	186	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	5.375%	5/1/36	61	61
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.784%	5.269%	7/1/42	306	310	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.183%	11/1/36	76	78
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.794%	5.724%	3/1/42	161	166	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	6.375%	11/1/34	361	366
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.795%	4.446%	3/1/42	412	425	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	6.440%	12/1/34	19	19
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.795%	5.832%	8/1/42	1,022	1,049	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	6.534%	11/1/33	1	1
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.796%	5.965%	11/1/39	159	162	4,5,6 Freddie Mac Non Gold Pool, 1YR CMT + 2.412%	4.568%	10/1/36	223	229
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.805%	6.055%	11/1/41	500	518	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.275%	4.650%	9/1/37	18	18
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.807%	4.733%	3/1/41	270	279	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.474%	4.441%	3/1/37	5	5
4,5,6 Fannie Mae Pool, RFUCCT1Y + 1.810%	6.060%	9/1/33–12/1/40	582	597	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.550%	4.050%	4/1/37	1	1

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.570%	4.057%	3/1/37	18	18	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.218%	1/1/41	64	65
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.625%	3.875%	1/1/38	66	66	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.389%	2/1/41	92	95
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.390%	5/1/42	50	51	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.910%	4.410%	2/1/41	125	129
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.659%	12/1/36	150	154	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.995%	4.451%	3/1/37	183	184
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.640%	5.890%	11/1/43	142	147	4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 2.085%	4.585%	3/1/38	63	66
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.660%	5.910%	10/1/37	138	138	4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	5.020%	6/1/37	252	253
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.665%	5.915%	12/1/34	81	81	4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.355%	7.132%	5/1/37	12	12
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.695%	4.073%	2/1/37	152	156	4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.570%	7.320%	3/1/37	27	28
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.727%	3.998%	1/1/35	18	18	4,5,6 Freddie Mac Non Gold Pool, RFUCCT6M + 1.665%	7.373%	1/1/37	337	342
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.743%	5.992%	12/1/36	154	154	5,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	2.750%	10/20/38–12/20/43	2,111	2,104
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.745%	3.995%	12/1/40	317	325	5,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.625%	1/20/41–1/20/44	3,581	3,521
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	4.000%	5/1/33	8	8	5,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.750%	12/20/39–12/20/40	328	329
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	4.412%	3/1/36	8	8	5,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.875%	6/20/29–6/20/43	1,691	1,675
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	5.125%	5/1/38	35	36	5,6 Ginnie Mae II Pool, 1YR CMT + 1.500%	5.625%	7/20/38	94	94
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.750%	6.000%	12/1/34	2	3	5,6 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.250%	11/20/40	51	51
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.767%	4.845%	6/1/37	229	230	5,6 Ginnie Mae II Pool, 1YR CMT + 2.000%	4.375%	5/20/41	86	84
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.780%	5.674%	3/1/36	2	2	5,6 Ginnie Mae II Pool, 1YR CMT + 2.000%	6.000%	5/20/41	114	121
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.791%	5.880%	6/1/41	8	8					35,225
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.823%	5.137%	12/1/35	96	96	<b>Total U.S. Government and Agency Obligations (Cost \$224,358,044)</b>				<b>207,666,142</b>
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.845%	5.021%	2/1/42	124	128	<b>Asset-Backed/Commercial Mortgage-Backed Securities (2.4%)</b>				
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.847%	5.916%	3/1/42	90	92	5 Ally Auto Receivables Trust Series 2022-1	3.310%	11/15/26	7,440	7,322
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.855%	6.105%	5/1/37	70	72	5 Ally Auto Receivables Trust Series 2022-1	3.450%	6/15/27	650	632
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.130%	12/1/40	43	44	5 Ally Auto Receivables Trust Series 2022-2	4.760%	5/17/27	9,475	9,425
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.203%	1/1/41	402	412	5 Ally Auto Receivables Trust Series 2022-2	4.870%	4/17/28	2,625	2,621
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	4.380%	3/1/41	47	49	5 Ally Auto Receivables Trust Series 2023-1	5.460%	5/15/28	3,881	3,927
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.255%	5/1/40	13	14	5 Ally Auto Receivables Trust Series 2023-1	5.270%	11/15/28	1,190	1,207
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.357%	5/1/40	47	49	5 American Express Credit Account Master Trust Series 2021-1	0.900%	11/15/26	28,300	27,301
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	5.849%	6/1/41	90	93	5 American Express Credit Account Master Trust Series 2022-2	3.390%	5/15/27	49,500	48,495
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.129%	8/1/37	142	145	5 American Express Credit Account Master Trust Series 2022-3	3.750%	8/15/27	28,300	27,833
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.880%	6.130%	6/1/40	245	253	5 American Express Credit Account Master Trust Series 2022-4	4.950%	10/15/27	12,686	12,752
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.881%	5.598%	6/1/40	69	71	5 American Express Credit Account Master Trust Series 2023-1	4.870%	5/15/28	19,700	19,852
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.885%	4.774%	2/1/42	104	107	5 American Express Credit Account Master Trust Series 2023-2	4.800%	5/15/30	5,700	5,768
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.895%	6.145%	9/1/40	118	121	5 American Express Credit Account Master Trust Series 2023-3	5.230%	9/15/28	7,400	7,527
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.896%	5.858%	12/1/39	48	49	5 American Express Credit Account Master Trust Series 2023-4	5.150%	9/15/30	7,400	7,613
4,5,6 Freddie Mac Non Gold Pool, RFUCCT1Y + 1.900%	6.150%	6/1/40–11/1/40	274	283	5 AmeriCredit Automobile Receivables Trust Series 2020-3	0.760%	12/18/25	657	651

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	AmeriCredit Automobile Receivables Trust Series 2021-1	0.680%	10/19/26	1,675	1,652	5	BANK Series 2020-BNK25	2.649%	1/15/63	11,830	10,107
5	AmeriCredit Automobile Receivables Trust Series 2021-1	0.890%	10/19/26	1,350	1,290	5	BANK Series 2020-BNK25	2.841%	1/15/63	3,685	3,031
5	AmeriCredit Automobile Receivables Trust Series 2021-2	0.340%	12/18/26	280	277	5	BANK Series 2020-BNK26	2.403%	3/15/63	10,460	8,871
5	AmeriCredit Automobile Receivables Trust Series 2021-3	0.760%	8/18/26	607	593	5	BANK Series 2020-BNK26	2.687%	3/15/63	3,310	2,490
5	AmeriCredit Automobile Receivables Trust Series 2021-3	1.170%	8/18/27	525	498	5	BANK Series 2020-BNK27	2.144%	4/15/63	9,540	7,833
5	AmeriCredit Automobile Receivables Trust Series 2021-3	1.410%	8/18/27	1,150	1,070	5	BANK Series 2020-BNK27	2.551%	4/15/63	2,825	2,257
5	AmeriCredit Automobile Receivables Trust Series 2023-1	5.620%	11/18/27	3,425	3,455	5	BANK Series 2020-BNK28	1.844%	3/15/63	2,810	2,310
5	AmeriCredit Automobile Receivables Trust Series 2023-1	5.800%	12/18/28	1,500	1,513	5	BANK Series 2020-BNK29	1.997%	11/15/53	6,188	4,919
5	BA Credit Card Trust Series 2021-A1	0.440%	9/15/26	3,715	3,662	5	BANK Series 2020-BNK30	1.925%	12/15/53	4,700	3,748
5	BA Credit Card Trust Series 2022-A1	3.530%	11/15/27	8,270	8,112	5	BANK Series 2020-BNK30	2.111%	12/15/53	550	420
5	BA Credit Card Trust Series 2023-A1	4.790%	5/15/28	14,500	14,547	5	BANK Series 2021-BNK31	2.036%	2/15/54	3,300	2,708
5	Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.429%	9/15/48	931	911	5	BANK Series 2021-BNK31	2.211%	2/15/54	1,925	1,486
5	Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.705%	9/15/48	4,100	3,945	5	BANK Series 2021-BNK32	2.643%	4/15/54	5,350	4,586
5	BANK Series 2017-BNK5	3.390%	6/15/60	9,750	9,199	5	BANK Series 2021-BNK33	2.556%	5/15/54	9,535	8,068
5	BANK Series 2017-BNK5	3.624%	6/15/60	4,450	4,128	5	BANK Series 2021-BNK34	2.438%	6/15/63	9,750	7,812
5	BANK Series 2017-BNK6	3.254%	7/15/60	5,500	5,169	5	BANK Series 2021-BNK35	2.285%	6/15/64	5,829	4,836
5	BANK Series 2017-BNK6	3.518%	7/15/60	3,388	3,207	5	BANK Series 2021-BNK36	2.470%	9/15/64	8,550	7,171
5	BANK Series 2017-BNK6	3.741%	7/15/60	3,388	3,099	5	BANK Series 2021-BNK36	2.695%	9/15/64	2,625	2,134
5	BANK Series 2017-BNK7	3.175%	9/15/60	6,984	6,513	5	BANK Series 2021-BNK37	2.618%	11/15/64	8,250	6,935
5	BANK Series 2017-BNK7	3.435%	9/15/60	5,790	5,456	5	BANK Series 2022-BNK43	4.399%	8/15/55	11,575	11,051
5	BANK Series 2017-BNK7	3.748%	9/15/60	4,100	3,798	5	BANK Series 2022-BNK43	4.830%	8/15/55	2,375	2,177
5	BANK Series 2017-BNK8	3.488%	11/15/50	8,000	7,199	5	BANK Series 2023-5YR2	6.656%	7/15/56	7,750	8,204
5	BANK Series 2017-BNK8	3.731%	11/15/50	1,325	1,100	5	BANK Series 2023-5YR2	7.140%	7/15/56	2,575	2,678
5	BANK Series 2017-BNK8	4.094%	11/15/50	1,955	1,296	5	BANK Series 2023-5YR3	6.724%	9/15/56	3,850	4,103
5	BANK Series 2017-BNK9	3.279%	11/15/54	3,553	3,376	5	BANK Series 2023-5YR3	7.315%	9/15/56	4,059	4,281
5	BANK Series 2017-BNK9	3.538%	11/15/54	8,000	7,460	5	BANK Series 2023-5YR3	7.315%	9/15/56	2,000	2,059
5	BANK Series 2018-BNK10	3.641%	2/15/61	1,490	1,437	5	BANK Series 2023-5YR4	6.500%	12/15/56	1,250	1,322
5	BANK Series 2018-BNK10	3.688%	2/15/61	7,600	7,197	5	BANK Series 2023-5YR4	7.274%	12/15/56	650	691
5	BANK Series 2018-BNK10	3.898%	2/15/61	2,100	1,924	5	BANK Series 2023-BNK45	5.203%	2/15/56	3,875	3,921
5	BANK Series 2018-BNK11	4.046%	3/15/61	5,550	5,313	5	BANK Series 2023-BNK45	5.651%	2/15/56	2,200	2,239
5	BANK Series 2018-BNK12	4.255%	5/15/61	6,550	6,322	5	BANK Series 2023-BNK46	5.745%	8/15/56	7,700	8,121
5	BANK Series 2018-BNK12	4.345%	5/15/61	2,100	1,952	5	BANK Series 2023-BNK46	6.385%	8/15/56	1,784	1,862
5	BANK Series 2018-BNK13	3.953%	8/15/61	2,300	2,173	5	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.574%	2/15/50	9,108	8,656
5	BANK Series 2018-BNK13	4.217%	8/15/61	8,600	8,249	5	Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.748%	2/15/50	3,542	3,264
5	BANK Series 2018-BNK14	3.966%	9/15/60	1,600	1,516	5	Barclays Commercial Mortgage Trust Series 2019-C3	3.583%	5/15/52	21,595	20,073
5	BANK Series 2018-BNK14	4.128%	9/15/60	1,350	1,344	5	Barclays Commercial Mortgage Trust Series 2019-C4	2.919%	8/15/52	15,870	14,202
5	BANK Series 2018-BNK14	4.231%	9/15/60	3,575	3,448	5	Barclays Commercial Mortgage Trust Series 2019-C4	3.171%	8/15/52	1,325	1,077
5	BANK Series 2018-BNK14	4.481%	9/15/60	1,550	1,428	5	Barclays Commercial Mortgage Trust Series 2019-C5	3.063%	11/15/52	8,975	8,071
5	BANK Series 2018-BNK15	4.407%	11/15/61	7,690	7,470	5	Barclays Commercial Mortgage Trust Series 2019-C5	3.366%	11/15/52	5,375	4,690
5	BANK Series 2019-BNK16	4.005%	2/15/52	6,625	6,286	5	Barclays Dryrock Issuance Trust Series 2022-1	3.070%	2/15/28	6,250	6,093
5	BANK Series 2019-BNK17	3.714%	4/15/52	7,350	6,891	5	Barclays Dryrock Issuance Trust Series 2023-1	4.720%	2/15/29	20,375	20,387
5	BANK Series 2019-BNK17	3.976%	4/15/52	1,750	1,588	5	BBCMS Mortgage Trust Series 2017-C1	3.674%	2/15/50	17,475	16,552
5	BANK Series 2019-BNK18	3.584%	5/15/62	21,125	18,430	5	BBCMS Mortgage Trust Series 2017-C1	3.898%	2/15/50	4,675	4,332
5	BANK Series 2019-BNK18	3.826%	5/15/62	2,575	2,264	5	BBCMS Mortgage Trust Series 2018-C2	4.314%	12/15/51	8,350	8,076
5	BANK Series 2019-BNK19	3.183%	8/15/61	15,850	13,598	5	BBCMS Mortgage Trust Series 2020-C6	2.639%	2/15/53	7,635	6,682
5	BANK Series 2019-BNK19	4.029%	8/15/61	2,240	1,350	5	BBCMS Mortgage Trust Series 2020-C6	2.840%	2/15/53	2,000	1,676
5	BANK Series 2019-BNK20	3.011%	9/15/62	10,250	8,723	5	BBCMS Mortgage Trust Series 2020-C7	2.037%	4/15/53	2,520	2,118
5	BANK Series 2019-BNK21	2.851%	10/17/52	21,600	18,756	5	BBCMS Mortgage Trust Series 2020-C8	2.040%	10/15/53	8,225	6,831
5	BANK Series 2019-BNK21	3.093%	10/17/52	4,325	3,412	5	BBCMS Mortgage Trust Series 2020-C8	2.398%	10/15/53	1,685	1,351
5	BANK Series 2019-BNK22	2.978%	11/15/62	16,943	14,951						
5	BANK Series 2019-BNK23	2.920%	12/15/52	10,705	9,460						
5	BANK Series 2019-BNK23	3.203%	12/15/52	4,000	3,203						
5	BANK Series 2019-BNK24	2.960%	11/15/62	8,050	7,153						
5	BANK Series 2019-BNK24	3.283%	11/15/62	3,750	3,247						

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	BBCMS Mortgage Trust Series 2021-C9	2.299%	2/15/54	9,525	7,992	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B10	3.979%	3/15/62	2,600	2,384
<sup>5</sup>	BBCMS Mortgage Trust Series 2021-C11	2.322%	9/15/54	3,175	2,639	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B11	3.281%	5/15/52	2,400	2,160
<sup>5</sup>	BBCMS Mortgage Trust Series 2021-C11	2.536%	9/15/54	1,325	1,049	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B11	3.542%	5/15/52	15,840	14,113
<sup>5</sup>	BBCMS Mortgage Trust Series 2021-C12	2.689%	11/15/54	5,225	4,400	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B11	3.784%	5/15/52	4,225	3,318
<sup>5</sup>	BBCMS Mortgage Trust Series 2022-C14	2.946%	2/15/55	13,150	11,333	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B13	2.952%	8/15/57	3,600	3,216
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-5C23	6.675%	12/15/56	1,000	1,067	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B14	3.049%	12/15/62	13,650	12,236
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-5C23	7.703%	12/15/56	250	263	<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B15	2.928%	12/15/72	13,355	11,450
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C19	5.451%	4/15/56	3,875	3,979	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B16	2.732%	2/15/53	25,275	22,177
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C19	6.070%	4/15/56	1,300	1,321	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B16	2.944%	2/15/53	1,295	1,075
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C20	5.576%	7/15/56	2,575	2,678	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B17	2.211%	3/15/53	2,500	2,322
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C20	5.973%	7/15/56	1,025	1,031	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B17	2.289%	3/15/53	5,530	4,583
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C21	6.000%	9/15/56	7,700	8,236	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B17	2.583%	3/15/53	1,655	1,323
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C21	6.296%	9/15/56	4,100	4,252	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B19	1.850%	9/15/53	3,375	2,680
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C21	6.296%	9/15/56	1,300	1,322	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B19	2.148%	9/15/53	1,125	805
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C22	6.804%	11/15/56	5,200	5,890	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B20	2.034%	10/15/53	6,725	5,320
<sup>5</sup>	BBCMS Mortgage Trust Series 2023-C22	7.126%	11/15/56	1,550	1,732	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B20	2.375%	10/15/53	555	423
<sup>5</sup>	BBCMS Trust Series 2021-C10	2.492%	7/15/54	9,500	8,068	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B21	1.978%	12/17/53	8,350	6,769
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B1	3.666%	1/15/51	7,960	7,444	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B21	2.254%	12/17/53	850	667
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B1	3.878%	1/15/51	2,600	2,331	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-B22	1.973%	1/15/54	6,100	4,907
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B2	3.662%	2/15/51	1,154	1,104	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-IG1	2.687%	9/15/43	7,900	6,300
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B2	3.882%	2/15/51	17,575	16,482	<sup>5</sup>	Benchmark Mortgage Trust Series 2020-IG1	2.909%	9/15/43	2,640	1,923
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B2	4.084%	2/15/51	8,225	6,865	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B23	2.070%	2/15/54	12,150	9,564
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B3	3.848%	4/10/51	841	823	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B23	2.274%	2/15/54	4,400	3,287
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B3	4.025%	4/10/51	13,150	12,449	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B24	2.584%	3/15/54	7,550	6,151
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B4	4.121%	7/15/51	18,625	17,791	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B24	2.780%	3/15/54	1,625	1,273
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B4	4.311%	7/15/51	3,250	2,973	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B25	2.577%	4/15/54	7,850	6,331
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B5	4.208%	7/15/51	8,850	8,477	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B25	2.847%	4/15/54	3,675	2,815
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B5	4.419%	7/15/51	1,750	1,610	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B26	2.613%	6/15/54	5,275	4,290
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B6	4.261%	10/10/51	4,025	3,807	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B28	2.224%	8/15/54	5,275	4,320
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B6	4.441%	10/10/51	1,250	1,144	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B29	2.284%	9/15/54	1,075	921
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B7	4.510%	5/15/53	22,400	21,515	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B29	2.388%	9/15/54	3,175	2,632
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B8	4.232%	1/15/52	10,690	10,070	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B29	2.612%	9/15/54	1,075	850
<sup>5</sup>	Benchmark Mortgage Trust Series 2018-B8	4.532%	1/15/52	3,400	3,013	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B30	2.576%	11/15/54	13,225	11,076
<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B9	3.751%	3/15/52	2,682	2,482	<sup>5</sup>	Benchmark Mortgage Trust Series 2021-B31	2.669%	12/15/54	4,685	3,944
<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B9	4.016%	3/15/52	6,281	5,840	<sup>5</sup>	Benchmark Mortgage Trust Series 2022-B32	3.002%	1/15/55	14,450	11,802
<sup>5</sup>	Benchmark Mortgage Trust Series 2019-B10	3.717%	3/15/62	6,100	5,693						

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	Benchmark Mortgage Trust Series 2022-B32	3.410%	1/15/55	4,200	3,370	<sup>5</sup>	BMW Vehicle Owner Trust Series 2022-A	3.440%	12/26/28	550	535
<sup>5</sup>	Benchmark Mortgage Trust Series 2022-B33	3.458%	3/15/55	4,225	3,753	<sup>5</sup>	BMW Vehicle Owner Trust Series 2023-A	5.470%	2/25/28	1,811	1,834
<sup>5</sup>	Benchmark Mortgage Trust Series 2022-B34	3.786%	4/15/55	3,275	2,836	<sup>5</sup>	BMW Vehicle Owner Trust Series 2023-A	5.250%	11/26/29	518	526
<sup>5</sup>	Benchmark Mortgage Trust Series 2022-B36	4.470%	7/15/55	5,225	4,983	<sup>5</sup>	Cantor Commercial Real Estate Lending Series 2019-CF1	3.786%	5/15/52	4,025	3,667
<sup>5</sup>	Benchmark Mortgage Trust Series 2022-B36	4.951%	7/15/55	1,600	1,444	<sup>5</sup>	Cantor Commercial Real Estate Lending Series 2019-CF2	2.874%	11/15/52	8,100	7,055
<sup>5</sup>	Benchmark Mortgage Trust Series 2023-B39	5.754%	7/15/56	12,925	13,605	<sup>5</sup>	Cantor Commercial Real Estate Lending Series 2019-CF3	3.006%	1/15/53	8,000	6,943
<sup>5</sup>	Benchmark Mortgage Trust Series 2023-B39	6.250%	7/15/56	4,150	4,287	<sup>5</sup>	Cantor Commercial Real Estate Lending Series 2019-CF3	3.298%	1/15/53	3,434	2,862
<sup>5</sup>	Benchmark Mortgage Trust Series 2023-V2	5.812%	5/15/55	5,225	5,354	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2019-A3	2.060%	8/15/28	19,866	18,623
<sup>5</sup>	Benchmark Mortgage Trust Series 2023-V2	6.537%	5/15/55	2,600	2,642	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2021-A1	0.550%	7/15/26	12,375	12,061
<sup>5</sup>	Benchmark Mortgage Trust Series 2023-V3	6.363%	7/15/56	1,300	1,362	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2021-A2	1.390%	7/15/30	27,900	24,448
<sup>5</sup>	Benchmark Mortgage Trust Series 2023-V3	7.097%	7/15/56	4,140	4,302	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2021-A3	1.040%	11/15/26	26,100	25,180
<sup>5</sup>	BMO Mortgage Trust Series 2022-C1	3.374%	2/15/55	3,675	3,267	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2022-A1	2.800%	3/15/27	28,450	27,729
<sup>5</sup>	BMO Mortgage Trust Series 2022-C2	4.813%	7/15/54	4,275	4,222	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2022-A2	3.490%	5/15/27	26,050	25,556
<sup>5</sup>	BMO Mortgage Trust Series 2022-C3	5.313%	9/15/54	13,125	13,331	<sup>5</sup>	Capital One Multi-Asset Execution Trust Series 2023-A1	4.420%	5/15/28	20,850	20,764
<sup>5</sup>	BMO Mortgage Trust Series 2022-C3	5.326%	9/15/54	1,875	1,815	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2021-1	0.770%	9/15/26	4,148	4,014
<sup>5</sup>	BMO Mortgage Trust Series 2023-5C1	6.534%	8/15/56	2,000	2,107	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2021-1	1.040%	4/15/27	1,400	1,313
<sup>5</sup>	BMO Mortgage Trust Series 2023-5C1	7.118%	8/15/56	1,000	1,036	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2022-1	3.170%	4/15/27	5,175	5,069
<sup>5</sup>	BMO Mortgage Trust Series 2023-5C2	7.055%	11/15/56	1,800	1,951	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2022-1	3.320%	9/15/27	3,100	2,993
<sup>5</sup>	BMO Mortgage Trust Series 2023-5C2	7.244%	11/15/56	3,800	3,997	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2022-2	3.660%	5/17/27	8,175	8,023
<sup>5</sup>	BMO Mortgage Trust Series 2023-C4	5.117%	2/15/56	3,875	3,891	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2022-2	3.690%	12/15/27	1,475	1,433
<sup>5</sup>	BMO Mortgage Trust Series 2023-C4	5.346%	2/15/56	810	788	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2023-1	4.870%	2/15/28	2,600	2,600
<sup>5</sup>	BMO Mortgage Trust Series 2023-C5	5.765%	6/15/56	3,100	3,267	<sup>5</sup>	Capital One Prime Auto Receivables Trust Series 2023-1	4.760%	8/15/28	1,550	1,547
<sup>5</sup>	BMO Mortgage Trust Series 2023-C5	6.162%	6/15/56	1,000	1,016	<sup>5</sup>	CarMax Auto Owner Trust Series 2020-1	2.030%	6/16/25	544	541
<sup>5</sup>	BMO Mortgage Trust Series 2023-C6	5.956%	9/15/56	7,720	8,242	<sup>5</sup>	CarMax Auto Owner Trust Series 2020-3	0.770%	3/16/26	688	677
<sup>5</sup>	BMO Mortgage Trust Series 2023-C6	6.550%	9/15/56	2,580	2,704	<sup>5</sup>	CarMax Auto Owner Trust Series 2020-4	0.500%	8/15/25	727	720
<sup>5</sup>	BMO Mortgage Trust Series 2023-C7	6.160%	12/15/56	4,300	4,667	<sup>5</sup>	CarMax Auto Owner Trust Series 2020-4	0.630%	6/15/26	1,120	1,078
<sup>5</sup>	BMO Mortgage Trust Series 2023-C7	6.674%	12/15/56	2,200	2,351	<sup>5</sup>	CarMax Auto Owner Trust Series 2020-4	0.850%	6/15/26	275	263
<sup>5</sup>	BMW Vehicle Lease Trust Series 2021-2	0.430%	1/27/25	3,292	3,281	<sup>5</sup>	CarMax Auto Owner Trust Series 2021-1	0.340%	12/15/25	1,034	1,015
<sup>5</sup>	BMW Vehicle Lease Trust Series 2022-1	1.230%	5/27/25	1,300	1,282	<sup>5</sup>	CarMax Auto Owner Trust Series 2021-1	0.530%	10/15/26	825	785
<sup>5</sup>	BMW Vehicle Lease Trust Series 2023-1	5.160%	11/25/25	2,700	2,696	<sup>5</sup>	CarMax Auto Owner Trust Series 2021-2	0.520%	2/17/26	2,762	2,700
<sup>5</sup>	BMW Vehicle Lease Trust Series 2023-1	5.070%	6/25/26	1,550	1,544	<sup>5</sup>	CarMax Auto Owner Trust Series 2021-2	0.810%	12/15/26	1,600	1,512
<sup>5</sup>	BMW Vehicle Lease Trust Series 2023-2	5.990%	9/25/26	2,050	2,079	<sup>5</sup>	CarMax Auto Owner Trust Series 2021-4	0.560%	9/15/26	4,825	4,650
<sup>5</sup>	BMW Vehicle Lease Trust Series 2023-2	5.980%	2/25/27	1,925	1,950	<sup>5</sup>	CarMax Auto Owner Trust Series 2021-4	0.820%	4/15/27	1,325	1,229
<sup>5</sup>	BMW Vehicle Owner Trust Series 2020-A	0.620%	4/26/27	336	331	<sup>5</sup>	CarMax Auto Owner Trust Series 2022-1	1.470%	12/15/26	5,658	5,481
<sup>5</sup>	BMW Vehicle Owner Trust Series 2022-A	3.210%	8/25/26	2,197	2,160	<sup>5</sup>	CarMax Auto Owner Trust Series 2022-1	1.700%	8/16/27	2,625	2,465

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	CarMax Auto Owner Trust Series 2022-2	3.490%	2/16/27	5,964	5,868	<sup>5</sup>	CGMS Commercial Mortgage Trust Series 2017-B1	3.711%	8/15/50	2,675	2,434
<sup>5</sup>	CarMax Auto Owner Trust Series 2022-2	3.620%	9/15/27	1,425	1,388	<sup>5</sup>	Chase Issuance Trust Series 2022-A1	3.970%	9/15/27	4,200	4,142
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-1	4.750%	10/15/27	6,200	6,175	<sup>5</sup>	Chase Issuance Trust Series 2023-A1	5.160%	9/15/28	8,740	8,875
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-1	4.650%	1/16/29	2,050	2,038	<sup>5</sup>	Chase Issuance Trust Series 2023-A2	5.080%	9/15/30	7,720	7,912
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-2	5.050%	1/18/28	5,225	5,235	<sup>5</sup>	Citibank Credit Card Issuance Trust Series 2007-A3	6.150%	6/15/39	5,880	5,967
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-2	5.010%	11/15/28	1,550	1,558	<sup>5</sup>	Citibank Credit Card Issuance Trust Series 2018-A7	3.960%	10/13/30	12,840	12,560
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-3	5.280%	5/15/28	3,250	3,287	<sup>5</sup>	Citibank Credit Card Issuance Trust Series 2023-A1	5.230%	12/8/27	1,700	1,715
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-3	5.260%	2/15/29	2,080	2,107	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2014-GC19	4.023%	3/11/47	235	235
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-4	6.000%	7/17/28	1,700	1,749	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2014-GC19	4.345%	3/11/47	1,425	1,415
<sup>5</sup>	CarMax Auto Owner Trust Series 2023-4	5.960%	5/15/29	2,050	2,132	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2014-GC21	3.855%	5/10/47	3,025	3,008
<sup>5</sup>	Carvana Auto Receivables Trust Series 2021-P2	0.490%	3/10/26	395	389	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2014-GC21	4.328%	5/10/47	2,450	2,298
<sup>5</sup>	Carvana Auto Receivables Trust Series 2021-P3	0.700%	11/10/26	3,078	3,003	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2014-GC23	3.622%	7/10/47	3,875	3,818
<sup>5</sup>	Carvana Auto Receivables Trust Series 2021-P3	1.030%	6/10/27	850	782	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2014-GC25	3.635%	10/10/47	8,525	8,349
<sup>5</sup>	CD Mortgage Trust Series 2016-CD1	2.724%	8/10/49	9,075	8,306	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.137%	2/10/48	11,450	11,164
<sup>5</sup>	CD Mortgage Trust Series 2016-CD2	3.526%	11/10/49	7,300	6,721	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.571%	2/10/48	4,550	4,398
<sup>5</sup>	CD Mortgage Trust Series 2017-CD3	3.453%	2/10/50	768	748	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC29	3.192%	4/10/48	9,075	8,746
<sup>5</sup>	CD Mortgage Trust Series 2017-CD3	3.631%	2/10/50	9,773	8,899	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC29	3.758%	4/10/48	4,365	4,138
<sup>5</sup>	CD Mortgage Trust Series 2017-CD3	3.833%	2/10/50	2,542	2,012	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC31	3.762%	6/10/48	4,625	4,447
<sup>5</sup>	CD Mortgage Trust Series 2017-CD4	3.514%	5/10/50	5,133	4,807	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.515%	9/10/58	2,647	2,562
<sup>5</sup>	CD Mortgage Trust Series 2017-CD4	3.746%	5/10/50	3,000	2,628	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.778%	9/10/58	5,725	5,474
<sup>5</sup>	CD Mortgage Trust Series 2017-CD5	3.431%	8/15/50	3,500	3,265	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2015-GC35	3.549%	11/10/48	2,195	2,128
<sup>5</sup>	CD Mortgage Trust Series 2017-CD6	3.332%	11/13/50	2,585	2,496	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-C1	3.003%	5/10/49	1,480	1,443
<sup>5</sup>	CD Mortgage Trust Series 2017-CD6	3.456%	11/13/50	6,575	6,113	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-C1	3.209%	5/10/49	6,500	6,160
<sup>5</sup>	CD Mortgage Trust Series 2017-CD6	3.709%	11/13/50	3,825	3,422	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-C2	2.832%	8/10/49	3,500	3,251
<sup>5</sup>	CD Mortgage Trust Series 2018-CD7	4.213%	8/15/51	785	764	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.349%	2/10/49	2,900	2,791
<sup>5</sup>	CD Mortgage Trust Series 2018-CD7	4.279%	8/15/51	7,375	6,978	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.616%	2/10/49	14,925	14,212
<sup>5</sup>	CD Mortgage Trust Series 2019-CD8	2.657%	8/15/57	6,810	6,008	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-GC37	3.314%	4/10/49	11,645	11,086
<sup>5</sup>	CD Mortgage Trust Series 2019-CD8	2.912%	8/15/57	18,130	14,839	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-P4	2.646%	7/10/49	3,115	2,947
<sup>5</sup>	CenterPoint Energy Transition Bond Co. IV LLC Series 2012-1	3.028%	10/15/25	2,247	2,215	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2016-P4	2.902%	7/10/49	3,825	3,581
<sup>5</sup>	CFCRE Commercial Mortgage Trust Series 2016-C3	3.865%	1/10/48	5,800	5,579	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2017-C4	3.209%	10/12/50	1,058	986
<sup>5</sup>	CFCRE Commercial Mortgage Trust Series 2016-C4	3.283%	5/10/58	8,250	7,801	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2017-C4	3.471%	10/12/50	10,700	9,961
<sup>5</sup>	CFCRE Commercial Mortgage Trust Series 2016-C4	3.691%	5/10/58	5,900	5,448	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2017-C4	3.764%	10/12/50	2,125	1,953
<sup>5</sup>	CFCRE Commercial Mortgage Trust Series 2016-C6	3.217%	11/10/49	14,300	13,525	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2018-B2	3.744%	3/10/51	2,500	2,359
<sup>5</sup>	CFCRE Commercial Mortgage Trust Series 2017-C8	3.572%	6/15/50	3,650	3,393	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2018-B2	3.788%	3/10/51	1,502	1,495
<sup>5</sup>	CGMS Commercial Mortgage Trust Series 2017-B1	3.458%	8/15/50	13,430	12,520	<sup>5</sup>	Citigroup Commercial Mortgage Trust Series 2018-B2	4.009%	3/10/51	17,325	16,486

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Citigroup Commercial Mortgage Trust Series 2018-C5	3.963%	6/10/51	3,995	3,791	5	COMM Mortgage Trust Series 2014-CR20	3.326%	11/10/47	4,899	4,826
5	Citigroup Commercial Mortgage Trust Series 2018-C6	4.412%	11/10/51	2,300	2,145	5	COMM Mortgage Trust Series 2014-CR20	3.590%	11/10/47	2,375	2,323
5	Citigroup Commercial Mortgage Trust Series 2019-C7	3.102%	12/15/72	7,722	6,906	5	COMM Mortgage Trust Series 2014-CR21	3.528%	12/10/47	7,066	6,936
5	Citigroup Commercial Mortgage Trust Series 2019-GC41	2.869%	8/10/56	22,410	19,863	5	COMM Mortgage Trust Series 2014-LC15	4.006%	4/10/47	5,993	5,973
5	Citigroup Commercial Mortgage Trust Series 2019-GC43	3.038%	11/10/52	16,100	13,862	5	COMM Mortgage Trust Series 2014-LC17	3.917%	10/10/47	3,460	3,397
5	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.717%	2/15/53	14,355	12,366	5	COMM Mortgage Trust Series 2014-UBS2	3.961%	3/10/47	1,009	1,006
5	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.918%	2/15/53	2,655	2,071	5	COMM Mortgage Trust Series 2014-UBS2	4.199%	3/10/47	709	703
5	Citigroup Commercial Mortgage Trust Series 2022-GC48	4.580%	5/15/54	6,775	6,606	5	COMM Mortgage Trust Series 2014-UBS2	4.701%	3/10/47	449	427
5	CNH Equipment Trust Series 2021-C	0.810%	12/15/26	3,079	2,962	5	COMM Mortgage Trust Series 2014-UBS3	3.819%	6/10/47	5,700	5,620
5	CNH Equipment Trust Series 2021-C	1.160%	10/16/28	700	650	5	COMM Mortgage Trust Series 2014-UBS4	3.420%	8/10/47	1,351	1,331
5	CNH Equipment Trust Series 2022-A	2.940%	7/15/27	2,475	2,409	5	COMM Mortgage Trust Series 2014-UBS4	3.694%	8/10/47	5,575	5,448
5	CNH Equipment Trust Series 2022-A	3.030%	3/15/29	1,450	1,390	5	COMM Mortgage Trust Series 2014-UBS4	3.968%	8/10/47	2,144	2,004
5	CNH Equipment Trust Series 2022-B	3.890%	8/16/27	1,050	1,032	5	COMM Mortgage Trust Series 2014-UBS5	3.838%	9/10/47	8,050	7,891
5	CNH Equipment Trust Series 2022-B	3.910%	3/15/28	675	657	5	COMM Mortgage Trust Series 2014-UBS6	3.387%	12/10/47	894	884
5	CNH Equipment Trust Series 2022-C	5.150%	4/17/28	2,000	2,011	5	COMM Mortgage Trust Series 2014-UBS6	3.644%	12/10/47	10,725	10,496
5	CNH Equipment Trust Series 2023-A	4.810%	8/15/28	3,675	3,663	5	COMM Mortgage Trust Series 2014-UBS6	4.048%	12/10/47	2,800	2,637
5	CNH Equipment Trust Series 2023-A	4.770%	10/15/30	775	771	5	COMM Mortgage Trust Series 2015-CR22	3.309%	3/10/48	7,950	7,687
5	CNH Equipment Trust Series 2023-B	5.600%	2/15/29	5,150	5,293	5	COMM Mortgage Trust Series 2015-CR22	3.603%	3/10/48	9,525	9,131
5	CNH Equipment Trust Series 2023-B	5.460%	3/17/31	1,050	1,083	5	COMM Mortgage Trust Series 2015-CR23	3.257%	5/10/48	808	793
5	COMM Mortgage Trust Series 2012-CR4	2.853%	10/15/45	170	158	5	COMM Mortgage Trust Series 2015-CR23	3.497%	5/10/48	5,729	5,546
5	COMM Mortgage Trust Series 2013-CR12	4.300%	10/10/46	1,150	1,098	5	COMM Mortgage Trust Series 2015-CR23	3.801%	5/10/48	2,325	2,242
5	COMM Mortgage Trust Series 2013-CR12	4.762%	10/10/46	575	410	5	COMM Mortgage Trust Series 2015-CR24	3.432%	8/10/48	432	420
5	COMM Mortgage Trust Series 2014-CR14	4.236%	2/10/47	246	246	5	COMM Mortgage Trust Series 2015-CR25	3.759%	8/10/48	5,725	5,538
5	COMM Mortgage Trust Series 2014-CR14	4.502%	2/10/47	1,175	1,058	5	COMM Mortgage Trust Series 2015-CR26	3.630%	10/10/48	16,170	15,511
5	COMM Mortgage Trust Series 2014-CR14	4.526%	2/10/47	1,950	1,890	5	COMM Mortgage Trust Series 2015-CR27	3.404%	10/10/48	2,150	2,108
5	COMM Mortgage Trust Series 2014-CR15	4.074%	2/10/47	1,655	1,646	5	COMM Mortgage Trust Series 2015-CR27	3.612%	10/10/48	5,900	5,688
5	COMM Mortgage Trust Series 2014-CR15	4.509%	2/10/47	1,320	1,201	5	COMM Mortgage Trust Series 2015-CR27	4.337%	10/10/48	1,200	1,122
5	COMM Mortgage Trust Series 2014-CR15	4.559%	2/10/47	2,730	2,423	5	COMM Mortgage Trust Series 2015-DC1	3.350%	2/10/48	5,960	5,777
5	COMM Mortgage Trust Series 2014-CR16	4.278%	4/10/47	2,950	2,876	5	COMM Mortgage Trust Series 2015-LC19	3.040%	2/10/48	216	213
5	COMM Mortgage Trust Series 2014-CR17	3.977%	5/10/47	2,225	2,204	5	COMM Mortgage Trust Series 2015-LC19	3.183%	2/10/48	5,894	5,732
5	COMM Mortgage Trust Series 2014-CR17	4.377%	5/10/47	1,375	1,304	5	COMM Mortgage Trust Series 2015-LC19	3.527%	2/10/48	2,687	2,568
5	COMM Mortgage Trust Series 2014-CR18	3.828%	7/15/47	1,400	1,385	5	COMM Mortgage Trust Series 2015-LC21	3.445%	7/10/48	468	457
5	COMM Mortgage Trust Series 2014-CR18	4.103%	7/15/47	1,845	1,811	5	COMM Mortgage Trust Series 2015-LC23	3.774%	10/10/48	11,545	11,145
5	COMM Mortgage Trust Series 2014-CR19	3.796%	8/10/47	8,400	8,304	5	COMM Mortgage Trust Series 2015-PC1	3.902%	7/10/50	6,600	6,410
5	COMM Mortgage Trust Series 2014-CR19	4.080%	8/10/47	2,250	2,179	5	COMM Mortgage Trust Series 2016-CR28	3.762%	2/10/49	15,475	14,898

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	COMM Mortgage Trust Series 2016-DC2	3.550%	2/10/49	2,670	2,619	<sup>5</sup>	Discover Card Execution Note Trust Series 2021-A1	0.580%	9/15/26	12,175	11,772
<sup>5</sup>	COMM Mortgage Trust Series 2017-COR2	3.317%	9/10/50	560	540	<sup>5</sup>	Discover Card Execution Note Trust Series 2021-A2	1.030%	9/15/28	10,325	9,388
<sup>5</sup>	COMM Mortgage Trust Series 2017-COR2	3.510%	9/10/50	2,060	1,922	<sup>5</sup>	Discover Card Execution Note Trust Series 2022-A1	1.960%	2/15/27	14,100	13,636
<sup>5</sup>	COMM Mortgage Trust Series 2018-COR3	3.961%	5/10/51	3,500	3,349	<sup>5</sup>	Discover Card Execution Note Trust Series 2022-A2	3.320%	5/15/27	26,050	25,497
<sup>5</sup>	COMM Mortgage Trust Series 2018-COR3	4.228%	5/10/51	6,437	6,039	<sup>5</sup>	Discover Card Execution Note Trust Series 2022-A3	3.560%	7/15/27	28,425	27,877
<sup>5</sup>	COMM Mortgage Trust Series 2019-GC44	2.950%	8/15/57	19,400	17,206	<sup>5</sup>	Discover Card Execution Note Trust Series 2022-A4	5.030%	10/15/27	15,375	15,445
<sup>5</sup>	COMM Mortgage Trust Series 2019-GC44	3.263%	8/15/57	3,000	2,538	<sup>5</sup>	Discover Card Execution Note Trust Series 2023-A1	4.310%	3/15/28	20,675	20,530
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C1	3.505%	4/15/50	5,550	5,388	<sup>5</sup>	Discover Card Execution Note Trust Series 2023-A2	4.930%	6/15/28	20,650	20,815
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C1	3.791%	4/15/50	2,825	2,707	<sup>5</sup>	Drive Auto Receivables Trust Series 2021-1	1.020%	6/15/27	264	262
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C1	4.044%	4/15/50	2,250	2,102	<sup>5</sup>	Drive Auto Receivables Trust Series 2021-2	0.870%	10/15/27	1,930	1,906
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C2	3.504%	6/15/57	7,400	7,141	<sup>5</sup>	Drive Auto Receivables Trust Series 2021-2	1.390%	3/15/29	3,175	3,018
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C2	3.849%	6/15/57	2,900	2,723	<sup>5</sup>	Drive Auto Receivables Trust Series 2021-3	1.110%	5/15/26	60	60
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C3	3.448%	8/15/48	1,040	1,023	<sup>5</sup>	Drive Auto Receivables Trust Series 2021-3	1.470%	1/15/27	1,375	1,348
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C3	3.718%	8/15/48	11,085	10,703	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2021-1A	0.740%	1/15/26	84	84
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C3	4.101%	8/15/48	2,625	2,318	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2021-3A	0.960%	10/15/26	2,055	2,013
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C4	3.617%	11/15/48	1,220	1,197	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2021-3A	1.550%	6/15/27	3,625	3,385
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2015-C4	3.808%	11/15/48	6,605	6,364	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-1A	2.560%	6/15/28	1,575	1,540
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2016-C7	3.502%	11/15/49	11,675	11,000	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-1A	3.020%	6/15/28	2,100	1,981
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2017-C8	3.392%	6/15/50	10,250	9,441	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-2A	3.650%	10/15/26	1,155	1,147
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2017-CX9	3.446%	9/15/50	3,275	2,980	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-2A	3.850%	7/17/28	2,550	2,503
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2017-CX10	3.458%	11/15/50	8,000	7,381	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-2A	4.560%	7/17/28	1,300	1,263
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2018-CX11	4.033%	4/15/51	15,825	14,981	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-3A	4.860%	12/15/26	2,125	2,111
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2018-CX12	4.224%	8/15/51	16,475	15,517	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-3A	5.300%	9/15/27	2,125	2,113
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2019-C15	4.053%	3/15/52	26,700	24,901	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-3A	6.760%	9/15/28	1,450	1,441
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2019-C16	3.329%	6/15/52	15,960	14,298	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-4A	4.920%	12/15/28	1,675	1,653
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2021-C20	2.805%	3/15/54	16,000	13,384	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-4A	5.980%	12/15/28	575	569
<sup>5</sup>	CSAIL Commercial Mortgage Trust Series 2021-C20	3.076%	3/15/54	2,675	2,174	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-5A	6.510%	12/15/27	1,050	1,050
<sup>5</sup>	Daimler Trucks Retail Trust Series 2022-1	5.230%	2/17/26	3,400	3,392	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2022-5A	7.400%	2/15/29	1,050	1,071
<sup>5</sup>	Daimler Trucks Retail Trust Series 2022-1	5.390%	1/15/30	1,145	1,150	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2023-1A	5.720%	4/15/27	1,025	1,023
<sup>5</sup>	DBGS Mortgage Trust Series 2018-C1	4.466%	10/15/51	7,275	6,842	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2023-1A	5.820%	2/15/28	1,195	1,195
<sup>5</sup>	DBJPM Mortgage Trust Series 2016-C1	3.276%	5/10/49	4,275	4,058	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2023-1A	6.690%	6/15/29	525	529
<sup>5</sup>	DBJPM Mortgage Trust Series 2016-C3	2.890%	8/10/49	5,000	4,597	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2023-4A	6.310%	10/15/27	890	896
<sup>5</sup>	DBJPM Mortgage Trust Series 2017-C6	3.328%	6/10/50	7,900	7,357	<sup>5</sup>	Exeter Automobile Receivables Trust Series 2023-4A	6.510%	8/15/28	1,300	1,314
<sup>5</sup>	DBJPM Mortgage Trust Series 2017-C6	3.561%	6/10/50	2,174	1,934	<sup>4,5</sup>	Fannie Mae-Aces Series 2014-M3	3.501%	1/25/24	251	250
<sup>5</sup>	DBJPM Mortgage Trust Series 2020-C9	1.926%	8/15/53	3,100	2,532	<sup>4,5</sup>	Fannie Mae-Aces Series 2014-M4	3.346%	3/25/24	1,892	1,880
						<sup>4,5</sup>	Fannie Mae-Aces Series 2014-M7	3.202%	6/25/24	5,549	5,477
						<sup>4,5</sup>	Fannie Mae-Aces Series 2014-M8	3.056%	6/25/24	2,537	2,509
						<sup>4,5</sup>	Fannie Mae-Aces Series 2014-M9	3.103%	7/25/24	4,810	4,742



## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	Fannie Mae-Aces Series 2014-M13	3.021%	8/25/24	4,426	4,358	4.5	Fannie Mae-Aces Series 2019-M18	2.469%	8/25/29	13,492	12,218
4.5	Fannie Mae-Aces Series 2015-M1	2.532%	9/25/24	9,539	9,343	4.5	Fannie Mae-Aces Series 2019-M18	2.577%	9/25/31	8,700	7,646
4.5	Fannie Mae-Aces Series 2015-M2	2.620%	12/25/24	6,190	6,040	4.5	Fannie Mae-Aces Series 2019-M21	2.350%	2/25/31	6,812	6,124
4.5	Fannie Mae-Aces Series 2015-M3	2.723%	10/25/24	3,600	3,524	4.5	Fannie Mae-Aces Series 2019-M22	2.522%	8/25/29	23,251	21,135
4.5	Fannie Mae-Aces Series 2015-M7	2.590%	12/25/24	5,893	5,752	4.5	Fannie Mae-Aces Series 2019-M25	2.330%	11/25/29	5,700	5,147
4.5	Fannie Mae-Aces Series 2015-M8	2.900%	1/25/25	4,723	4,619	4.5	Fannie Mae-Aces Series 2020-M1	2.151%	10/25/29	6,039	5,716
4.5	Fannie Mae-Aces Series 2015-M10	3.092%	4/25/27	3,384	3,245	4.5	Fannie Mae-Aces Series 2020-M1	2.444%	10/25/29	13,285	11,914
4.5	Fannie Mae-Aces Series 2015-M11	2.848%	4/25/25	2,617	2,548	4.5	Fannie Mae-Aces Series 2020-M5	2.210%	1/25/30	6,314	5,609
4.5	Fannie Mae-Aces Series 2015-M12	2.802%	5/25/25	7,439	7,215	4.5	Fannie Mae-Aces Series 2020-M14	1.784%	5/25/30	10,078	8,652
4.5	Fannie Mae-Aces Series 2015-M15	2.923%	10/25/25	7,013	6,811	4.5	Fannie Mae-Aces Series 2020-M29	1.492%	5/25/30	9,575	7,993
4.5	Fannie Mae-Aces Series 2016-M3	2.702%	2/25/26	3,451	3,321	4.5	Fannie Mae-Aces Series 2020-M42	1.270%	7/25/30	18,015	14,675
4.5	Fannie Mae-Aces Series 2016-M4	2.576%	3/25/26	3,466	3,317	4.5	Fannie Mae-Aces Series 2020-M46	1.323%	5/25/30	14,000	11,675
4.5	Fannie Mae-Aces Series 2016-M5	2.469%	4/25/26	13,900	13,280	4.5	Fannie Mae-Aces Series 2020-M52	1.316%	10/25/30	15,325	12,473
4.5	Fannie Mae-Aces Series 2016-M6	2.488%	5/25/26	8,406	8,030	4.5	Fannie Mae-Aces Series 2021-M1	1.390%	11/25/30	8,700	7,057
4.5	Fannie Mae-Aces Series 2016-M7	2.499%	9/25/26	3,070	2,928	4.5	Fannie Mae-Aces Series 2021-M1G	1.469%	11/25/30	3,175	2,621
4.5	Fannie Mae-Aces Series 2016-M9	2.292%	6/25/26	17,911	16,993	4.5	Fannie Mae-Aces Series 2021-M3G	1.245%	1/25/31	15,100	12,269
4.5	Fannie Mae-Aces Series 2016-M11	2.369%	7/25/26	15,839	15,022	4.5	Fannie Mae-Aces Series 2021-M4	1.464%	2/25/31	14,675	12,091
4.5	Fannie Mae-Aces Series 2016-M12	2.445%	9/25/26	15,828	15,043	4.5	Fannie Mae-Aces Series 2021-M11	1.458%	3/25/31	20,925	16,845
4.5	Fannie Mae-Aces Series 2016-M13	2.513%	9/25/26	5,136	4,875	4.5	Fannie Mae-Aces Series 2021-M13	1.602%	4/25/31	3,120	2,583
4.5	Fannie Mae-Aces Series 2017-M1	2.417%	10/25/26	9,520	8,987	4.5	Fannie Mae-Aces Series 2021-M13	1.626%	3/25/33	9,000	7,100
4.5	Fannie Mae-Aces Series 2017-M2	2.825%	2/25/27	4,808	4,594	4.5	Fannie Mae-Aces Series 2021-M19	1.739%	10/25/31	18,150	15,042
4.5	Fannie Mae-Aces Series 2017-M3	2.465%	12/25/26	7,961	7,534	4.5	Fannie Mae-Aces Series 2022-M1	1.668%	10/25/31	20,350	16,408
4.5	Fannie Mae-Aces Series 2017-M4	2.552%	12/25/26	10,806	10,226	4.5	Fannie Mae-Aces Series 2022-M1G	1.532%	9/25/31	4,575	3,747
4.5	Fannie Mae-Aces Series 2017-M5	3.069%	4/25/29	1,019	965	4.5	Fannie Mae-Aces Series 2022-M3	1.707%	11/25/31	6,150	5,045
4.5	Fannie Mae-Aces Series 2017-M7	2.961%	2/25/27	10,074	9,576	4.5	Fannie Mae-Aces Series 2022-M4	2.290%	5/25/30	10,250	9,087
4.5	Fannie Mae-Aces Series 2017-M8	3.061%	5/25/27	12,019	11,532	4.5	Fannie Mae-Aces Series 2022-M8	1.937%	12/25/31	10,050	8,353
4.5	Fannie Mae-Aces Series 2017-M10	2.584%	7/25/24	3,024	2,979	4.5	Fannie Mae-Aces Series 2022-M10	1.938%	1/25/32	15,175	12,551
4.5	Fannie Mae-Aces Series 2017-M11	2.980%	8/25/29	3,842	3,593	4.5	Fannie Mae-Aces Series 2023-M1S	4.506%	4/25/33	10,090	10,113
4.5	Fannie Mae-Aces Series 2017-M12	3.060%	6/25/27	12,851	12,325	4.5	Fannie Mae-Aces Series 2023-M6	4.190%	7/25/28	10,020	9,903
4.5	Fannie Mae-Aces Series 2017-M13	2.932%	9/25/27	1,126	1,053	4.5	Fannie Mae-Aces Series 2023-M8	4.471%	3/25/33	3,800	3,814
4.5	Fannie Mae-Aces Series 2017-M14	2.862%	11/25/27	3,891	3,689	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K037	3.490%	1/25/24	130	129
4.5	Fannie Mae-Aces Series 2017-M15	3.155%	11/25/27	13,375	12,846	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K038	3.389%	3/25/24	13,113	13,032
4.5	Fannie Mae-Aces Series 2018-M1	2.987%	12/25/27	6,950	6,611	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K039	3.303%	7/25/24	9,897	9,779
4.5	Fannie Mae-Aces Series 2018-M2	2.908%	1/25/28	24,718	23,498	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K040	2.768%	4/25/24	370	367
4.5	Fannie Mae-Aces Series 2018-M3	3.069%	2/25/30	2,885	2,694	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K040	3.241%	9/25/24	14,400	14,183
4.5	Fannie Mae-Aces Series 2018-M4	3.064%	3/25/28	9,124	8,724	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K041	3.171%	10/25/24	13,875	13,643
4.5	Fannie Mae-Aces Series 2018-M7	3.032%	3/25/28	6,611	6,287	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.267%	6/25/24	216	214
4.5	Fannie Mae-Aces Series 2018-M8	3.302%	6/25/28	5,127	4,909						
4.5	Fannie Mae-Aces Series 2018-M10	3.357%	7/25/28	3,600	3,469						
4.5	Fannie Mae-Aces Series 2018-M12	3.631%	8/25/30	2,530	2,432						
4.5	Fannie Mae-Aces Series 2018-M13	3.740%	9/25/30	8,891	8,525						
4.5	Fannie Mae-Aces Series 2018-M14	3.581%	8/25/28	9,623	9,318						
4.5	Fannie Mae-Aces Series 2019-M1	3.547%	9/25/28	17,994	17,056						
4.5	Fannie Mae-Aces Series 2019-M2	3.624%	11/25/28	10,574	10,269						
4.5	Fannie Mae-Aces Series 2019-M4	3.610%	2/25/31	16,953	16,109						
4.5	Fannie Mae-Aces Series 2019-M5	3.273%	2/25/29	10,260	9,786						
4.5	Fannie Mae-Aces Series 2019-M7	3.143%	4/25/29	11,564	10,801						
4.5	Fannie Mae-Aces Series 2019-M9	2.937%	6/25/29	15,916	14,964						
4.5	Fannie Mae-Aces Series 2019-M12	2.885%	6/25/29	40,578	37,837						

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.670%	12/25/24	32,970	32,209	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K065	3.243%	4/25/27	3,000	2,895
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K043	3.062%	12/25/24	10,743	10,531	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K066	3.117%	6/25/27	10,060	9,660
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K044	2.811%	1/25/25	2,432	2,376	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K067	3.194%	7/25/27	18,126	17,420
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K045	3.023%	1/25/25	7,939	7,764	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K068	3.244%	8/25/27	7,675	7,382
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K046	3.205%	3/25/25	9,175	8,974	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K069	3.187%	9/25/27	14,000	13,437
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K047	2.827%	12/25/24	148	147	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K070	3.303%	11/25/27	4,875	4,691
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K047	3.329%	5/25/25	6,850	6,706	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K071	3.286%	11/25/27	10,048	9,655
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K048	3.284%	6/25/25	11,600	11,344	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K072	3.444%	12/25/27	7,300	7,052
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K049	3.010%	7/25/25	9,350	9,098	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K073	3.350%	1/25/28	9,650	9,284
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K050	3.334%	8/25/25	10,325	10,087	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K074	3.600%	1/25/28	16,150	15,681
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K052	3.151%	11/25/25	7,025	6,833	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K075	3.650%	2/25/28	10,950	10,648
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K053	2.995%	12/25/25	4,050	3,925	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K076	3.900%	4/25/28	35,850	35,189
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K054	2.745%	1/25/26	15,825	15,256	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K077	3.850%	5/25/28	17,950	17,577
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.263%	4/25/25	74	73	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K078	3.854%	6/25/28	6,500	6,366
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.673%	3/25/26	14,200	13,639	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K079	3.926%	6/25/28	10,157	9,972
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K056	2.525%	5/25/26	11,625	11,110	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.736%	4/25/28	768	753
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K057	2.570%	7/25/26	18,025	17,219	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.926%	7/25/28	11,250	11,040
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K058	2.653%	8/25/26	11,575	11,049	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K081	3.900%	8/25/28	31,075	30,450
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K059	3.120%	9/25/26	6,500	6,276	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K082	3.920%	9/25/28	11,640	11,415
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K060	3.300%	10/25/26	4,321	4,188	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K083	4.050%	9/25/28	9,580	9,443
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K061	3.347%	11/25/26	12,781	12,406	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K084	3.780%	10/25/28	36,100	35,146
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K062	3.413%	12/25/26	12,850	12,488	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K085	4.060%	10/25/28	37,950	37,396
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K063	3.430%	1/25/27	29,250	28,433	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.591%	10/25/27	1,372	1,344
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K064	3.224%	3/25/27	14,200	13,715	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.771%	12/25/28	15,101	14,713

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K088	3.690%	1/25/29	16,080	15,608	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K117	1.406%	8/25/30	19,215	15,955
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K089	3.563%	1/25/29	10,500	10,132	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K118	1.493%	9/25/30	25,215	21,019
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K090	3.422%	2/25/29	12,175	11,666	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K119	1.566%	9/25/30	3,500	2,930
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K091	3.505%	3/25/29	20,400	19,619	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K120	1.500%	10/25/30	17,380	14,444
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K092	3.298%	4/25/29	13,215	12,571	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K121	0.995%	8/25/30	1,751	1,511
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K093	2.982%	5/25/29	23,400	21,914	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K121	1.547%	10/25/30	10,880	9,069
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K094	2.903%	6/25/29	15,725	14,635	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K122	0.863%	5/25/30	741	655
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K095	2.785%	6/25/29	15,850	14,669	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K122	1.521%	11/25/30	10,900	9,047
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K096	2.519%	7/25/29	13,750	12,526	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K123	1.621%	12/25/30	22,275	18,612
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K098	2.425%	8/25/29	26,450	23,945	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K124	1.658%	12/25/30	18,650	15,598
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K099	2.595%	9/25/29	12,180	11,113	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K125	1.846%	1/25/31	43,265	36,614
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K101	2.524%	10/25/29	21,365	19,371	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K126	2.074%	1/25/31	22,825	19,640
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K102	2.537%	10/25/29	19,195	17,425	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K127	2.108%	1/25/31	27,475	23,668
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K103	2.651%	11/25/29	16,700	15,232	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K128	2.020%	3/25/31	15,240	13,043
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K104	2.253%	1/25/30	25,885	23,044	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.342%	9/25/30	3,181	2,742
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K105	1.872%	1/25/30	5,665	4,920	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.914%	5/25/31	26,225	22,216
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K106	2.069%	1/25/30	25,000	21,955	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K130	1.723%	6/25/31	10,025	8,347
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K107	1.639%	1/25/30	6,450	5,532	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K131	1.853%	7/25/31	26,325	22,097
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K108	1.517%	3/25/30	9,825	8,338	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K132	2.023%	8/25/31	7,750	6,551
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K109	1.558%	4/25/30	6,150	5,213	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K133	2.096%	9/25/31	12,800	10,866
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K110	1.477%	4/25/30	5,375	4,539	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K134	1.714%	7/25/31	1,023	893
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K111	1.350%	5/25/30	11,555	9,643	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K134	2.243%	10/25/31	11,675	10,012
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K114	1.366%	6/25/30	15,520	12,897	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K135	2.154%	10/25/31	7,675	6,540
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K116	1.378%	7/25/30	19,720	16,383	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K138	2.476%	1/25/32	10,200	8,873

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K140	2.250%	1/25/32	7,650	6,534	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K507	4.800%	9/25/28	7,000	7,117
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.350%	3/25/32	7,800	6,694	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K508	4.740%	8/25/28	12,500	12,670
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.711%	4/25/55	2,228	2,058	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K509	4.850%	9/25/28	9,050	9,141
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K148	3.500%	7/25/32	47,125	44,009	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K510	5.069%	10/25/28	5,950	6,133
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.080%	1/25/31	5,800	5,329	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K511	4.860%	10/25/28	3,750	3,829
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.780%	11/25/32	15,000	14,283	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K512	5.000%	11/25/28	5,050	5,185
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.294%	3/25/29	10,000	9,456	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K725	3.002%	1/25/24	12,059	12,013
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.117%	10/25/31	8,700	7,937	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K726	2.905%	4/25/24	6,826	6,770
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.424%	4/25/32	4,100	3,909	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K727	2.946%	7/25/24	8,849	8,730
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.459%	11/25/32	5,468	5,101	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K728	3.064%	8/25/24	22,885	22,535
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	11/25/32	5,202	4,993	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K729	3.136%	10/25/24	42,975	42,263
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	4/25/33	11,212	10,607	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K730	3.590%	1/25/25	15,192	14,954
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K156	4.430%	2/25/33	6,150	6,140	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K731	3.600%	2/25/25	11,422	11,238
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	5/25/33	3,600	3,510	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K732	3.700%	5/25/25	12,758	12,548
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	4.200%	5/25/33	13,450	13,196	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K734	3.208%	2/25/26	20,400	19,862
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	8/25/33	4,625	4,453	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K735	2.862%	5/25/26	19,592	18,866
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K158	3.900%	12/25/30	5,000	4,842	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K737	2.525%	10/25/26	23,725	22,550
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K158	4.050%	7/25/33	13,350	12,943	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K738	1.545%	1/25/27	8,325	7,676
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K159	3.950%	11/25/30	3,075	2,989	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K739	1.336%	9/25/27	23,650	21,376
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K159	4.500%	7/25/33	9,580	9,616	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K741	1.603%	12/25/27	2,325	2,096
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K160	4.500%	8/25/33	15,150	15,208	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K742	1.760%	3/25/28	12,400	11,191
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K161	4.900%	10/25/33	7,800	8,068	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K743	1.770%	5/25/28	8,250	7,406
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K505	4.819%	6/25/28	10,040	10,219	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K744	1.712%	7/25/28	5,721	5,126
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K506	4.650%	8/25/28	7,500	7,549	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K745	1.657%	8/25/28	15,675	13,917

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K746	2.031%	9/25/28	10,275	9,265	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series KS06	2.720%	7/25/26	10,806	10,366
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K747	2.050%	11/25/28	9,175	8,258	4.5	FHLMC Multifamily Structured Pass-Through Certificates Series KW01	2.853%	1/25/26	11,600	11,233
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K749	2.120%	4/25/29	2,125	1,889	5	Fifth Third Auto Trust Series 2023-1	5.530%	8/15/28	7,220	7,299
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K751	4.412%	3/25/30	10,225	10,226	5	Fifth Third Auto Trust Series 2023-1	5.520%	2/17/31	1,605	1,634
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K752	4.284%	7/25/30	10,100	10,023	5	First National Master Note Trust Series 2023-2	5.770%	9/15/29	3,750	3,836
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K753	4.400%	10/25/30	12,100	12,075	5	Ford Credit Auto Lease Trust Series 2022-A	3.370%	7/15/25	775	766
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K754	4.940%	11/25/30	5,500	5,661	5	Ford Credit Auto Lease Trust Series 2022-A	3.810%	8/15/25	1,300	1,283
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.718%	1/25/31	4,175	3,994	5	Ford Credit Auto Lease Trust Series 2023-A	4.940%	3/15/26	4,275	4,260
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.794%	1/25/34	23,775	22,596	5	Ford Credit Auto Lease Trust Series 2023-A	4.830%	5/15/26	1,175	1,170
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.470%	3/25/31	5,225	4,919	5	Ford Credit Auto Lease Trust Series 2023-B	5.910%	10/15/26	5,650	5,711
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.542%	3/25/34	13,170	12,232	5	Ford Credit Auto Lease Trust Series 2023-B	5.870%	1/15/27	1,800	1,820
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1513	2.797%	8/25/34	22,265	18,731	5	Ford Credit Auto Owner Trust Series 2020-B	0.790%	11/15/25	1,062	1,053
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1514	2.859%	10/25/34	13,375	11,351	5	Ford Credit Auto Owner Trust Series 2020-C	0.410%	7/15/25	740	731
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1515	1.940%	2/25/35	14,450	11,347	5	Ford Credit Auto Owner Trust Series 2020-C	0.510%	8/15/26	1,890	1,817
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1516	1.721%	5/25/35	14,075	10,162	5	Ford Credit Auto Owner Trust Series 2021-A	0.300%	8/15/25	2,270	2,238
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1517	1.716%	7/25/35	19,930	15,102	5	Ford Credit Auto Owner Trust Series 2021-A	0.490%	9/15/26	3,535	3,377
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1518	1.860%	10/25/35	6,005	4,515	5	Ford Credit Auto Owner Trust Series 2022-A	1.290%	6/15/26	2,294	2,233
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1519	2.013%	12/25/35	11,525	8,724	5	Ford Credit Auto Owner Trust Series 2022-A	1.560%	5/15/27	800	753
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.007%	7/25/35	3,607	3,026	5	Ford Credit Auto Owner Trust Series 2022-B	3.740%	9/15/26	4,175	4,124
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.438%	2/25/36	13,075	10,389	5	Ford Credit Auto Owner Trust Series 2022-B	3.930%	8/15/27	1,175	1,156
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1521	2.184%	8/25/36	10,075	7,727	5	Ford Credit Auto Owner Trust Series 2022-C	4.480%	12/15/26	6,825	6,778
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series K-1522	2.361%	10/25/36	9,220	7,069	5	Ford Credit Auto Owner Trust Series 2022-C	4.590%	12/15/27	4,725	4,699
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series KC02	3.370%	7/25/25	8,902	8,694	5	Ford Credit Auto Owner Trust Series 2023-A	4.650%	2/15/28	2,725	2,713
4.5	FHLMC Multifamily Structured Pass-Through Certificates Series KS03	3.161%	5/25/25	7,100	6,947	5	Ford Credit Auto Owner Trust Series 2023-A	4.560%	12/15/28	1,300	1,294
						5	Ford Credit Auto Owner Trust Series 2023-B	5.230%	5/15/28	3,875	3,916
						5	Ford Credit Auto Owner Trust Series 2023-C	5.060%	2/15/29	800	810
						5	Ford Credit Auto Owner Trust Series 2023-C	5.530%	9/15/28	5,800	5,922
						5	Ford Credit Floorplan Master Owner Trust A Series 2018-4	5.490%	5/15/29	2,150	2,204
						5	Ford Credit Floorplan Master Owner Trust A Series 2019-2	4.060%	11/15/30	9,200	8,955
						5	Ford Credit Floorplan Master Owner Trust A Series 2019-4	3.060%	4/15/26	10,300	10,222
						5	Ford Credit Floorplan Master Owner Trust A Series 2020-2	2.440%	9/15/26	11,408	11,170
						5	GM Financial Automobile Leasing Trust Series 2021-3	1.060%	9/15/27	9,865	9,241
								0.500%	7/21/25	1,271	1,265

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-1	1.900%	3/20/25	5,704	5,670	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-1	1.510%	4/17/28	925	866
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-1	1.960%	2/20/26	2,350	2,314	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-2	3.100%	2/16/27	3,875	3,799
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-2	3.420%	6/20/25	4,437	4,408	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-2	3.250%	4/17/28	650	628
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-2	3.540%	5/20/26	1,575	1,554	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-3	3.640%	4/16/27	4,036	3,973
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-2	4.020%	5/20/26	525	517	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-3	3.710%	12/16/27	1,739	1,696
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-3	4.010%	9/22/25	5,179	5,146	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-4	4.820%	8/16/27	8,150	8,117
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2022-3	4.110%	8/20/26	2,150	2,126	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-4	4.880%	8/16/28	1,600	1,601
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-1	5.160%	4/20/26	2,350	2,350	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-1	4.660%	2/16/28	3,000	2,989
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-1	5.160%	1/20/27	2,600	2,594	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-1	4.590%	7/17/28	800	796
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-1	5.510%	1/20/27	1,025	1,023	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-2	4.470%	2/16/28	4,400	4,376
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-2	5.050%	7/20/26	3,125	3,126	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-2	4.430%	10/16/28	4,125	4,091
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-2	5.090%	5/20/27	550	549	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-3	5.450%	6/16/28	2,200	2,234
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-2	5.540%	5/20/27	1,025	1,025	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-3	5.340%	12/18/28	1,294	1,317
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-3	5.380%	11/20/26	1,800	1,813	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-4	5.780%	8/16/28	3,225	3,303
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-3	5.440%	8/20/27	525	531	<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2023-4	5.710%	2/16/29	3,075	3,172
<sup>5</sup>	GM Financial Automobile Leasing Trust Series 2023-3	5.880%	8/20/27	1,025	1,035	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC18	4.383%	1/10/47	1,461	1,442
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2020-3	0.450%	4/16/25	444	442	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC22	3.862%	6/10/47	1,950	1,920
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2020-3	0.580%	1/16/26	1,700	1,659	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC24	3.931%	9/10/47	7,125	6,995
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2020-4	0.380%	8/18/25	889	882	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC24	4.497%	9/10/47	1,675	1,574
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2020-4	0.500%	2/17/26	1,000	967	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC26	3.365%	11/10/47	477	472
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.350%	10/16/25	1,047	1,033	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC26	3.629%	11/10/47	11,450	11,196
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-1	0.540%	5/17/27	4,945	4,744	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC26	3.964%	11/10/47	2,000	1,906
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.510%	4/16/26	1,407	1,373	<sup>5</sup>	GS Mortgage Securities Trust Series 2014-GC26	4.215%	11/10/47	1,700	1,482
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-2	0.820%	10/16/26	1,050	995	<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC28	3.396%	2/10/48	6,200	6,077
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-3	0.480%	6/16/26	3,531	3,432	<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC30	3.382%	5/10/50	5,700	5,506
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-3	0.730%	8/16/27	3,150	2,932	<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC32	3.513%	7/10/48	1,702	1,663
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-4	0.680%	9/16/26	2,774	2,682	<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC32	3.764%	7/10/48	2,275	2,201
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2021-4	0.990%	10/18/27	1,450	1,344	<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC34	3.244%	10/10/48	2,137	2,060
<sup>5</sup>	GM Financial Consumer Automobile Receivables Trust Series 2022-1	1.260%	11/16/26	2,293	2,225						

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC34	3.278%	10/10/48	2,109	2,063	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-1	0.270%	4/21/25	1,064	1,051
<sup>5</sup>	GS Mortgage Securities Trust Series 2015-GC34	3.506%	10/10/48	5,600	5,284	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-1	0.420%	1/21/28	2,725	2,646
<sup>5</sup>	GS Mortgage Securities Trust Series 2016-GS2	3.050%	5/10/49	4,425	4,171	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-2	0.330%	8/15/25	2,647	2,596
<sup>5</sup>	GS Mortgage Securities Trust Series 2016-GS3	2.850%	10/10/49	11,450	10,711	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-3	0.410%	11/18/25	2,177	2,118
<sup>5</sup>	GS Mortgage Securities Trust Series 2016-GS4	3.442%	11/10/49	3,950	3,733	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-3	0.600%	12/20/27	925	875
<sup>5</sup>	GS Mortgage Securities Trust Series 2016-GS4	3.645%	11/10/49	2,925	2,673	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-4	0.880%	1/21/26	3,970	3,852
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS5	3.674%	3/10/50	8,350	7,744	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2021-4	1.140%	6/21/28	1,050	995
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS5	3.826%	3/10/50	3,350	2,886	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2022-1	1.880%	5/15/26	2,684	2,613
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS6	3.433%	5/10/50	12,250	11,116	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2022-1	2.040%	12/15/28	1,050	998
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS6	3.638%	5/10/50	600	496	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2022-2	3.730%	7/20/26	2,950	2,908
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS6	4.322%	5/10/50	1,000	768	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2022-2	3.760%	12/18/28	775	759
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS7	3.430%	8/10/50	13,194	11,750	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-1	5.040%	4/21/27	2,725	2,725
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS7	3.663%	8/10/50	3,519	2,941	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-1	4.970%	6/21/29	1,300	1,310
<sup>5</sup>	GS Mortgage Securities Trust Series 2017-GS8	3.205%	11/10/50	10,000	9,309	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-2	4.930%	11/15/27	2,600	2,612
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GC38	3.968%	2/10/52	3,150	2,966	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-2	4.910%	9/17/29	775	777
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GC39	3.567%	5/10/52	7,675	6,951	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-3	5.410%	2/18/28	7,850	7,959
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GC40	2.904%	7/10/52	2,525	2,257	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-3	5.300%	12/18/29	1,060	1,076
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GC40	3.160%	7/10/52	7,970	7,176	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-4	5.670%	6/21/28	2,000	2,042
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GC42	3.001%	9/10/52	16,200	14,462	<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2023-4	5.660%	2/21/30	900	925
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GC42	3.212%	9/10/52	3,775	3,131	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2020-B	0.620%	12/15/25	521	517
<sup>5</sup>	GS Mortgage Securities Trust Series 2019-GSA1	3.048%	11/10/52	7,164	6,335	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2020-C	0.380%	5/15/25	338	336
<sup>5</sup>	GS Mortgage Securities Trust Series 2020-GC45	2.911%	2/13/53	7,370	6,517	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2020-C	0.490%	11/16/26	850	826
<sup>5</sup>	GS Mortgage Securities Trust Series 2020-GC45	3.173%	2/13/53	2,110	1,779	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2021-A	0.380%	9/15/25	687	677
<sup>5</sup>	GS Mortgage Securities Trust Series 2020-GC47	2.377%	5/12/53	4,270	3,592	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2021-A	0.620%	5/17/27	1,050	1,006
<sup>5</sup>	GS Mortgage Securities Trust Series 2020-GSA2	2.012%	12/12/53	7,200	5,770	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2021-C	0.740%	5/15/26	2,175	2,117
<sup>5</sup>	GS Mortgage Securities Trust Series 2020-GSA2	2.224%	12/12/53	1,100	823	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2021-C	1.030%	12/15/27	1,325	1,242
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2021-B	0.560%	11/16/26	4,014	3,928	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2022-B	3.720%	11/16/26	4,425	4,360
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2021-B	0.820%	5/15/29	1,875	1,760	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2023-A	4.580%	4/15/27	5,150	5,114
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2022-A	3.060%	2/15/27	1,294	1,271	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2023-A	4.480%	7/17/28	1,675	1,661
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2022-A	3.260%	1/15/30	1,050	1,021	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2023-B	5.480%	4/17/28	3,105	3,148
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2023-A	5.050%	12/15/27	4,125	4,115	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2023-B	5.310%	8/15/29	906	923
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2023-A	4.970%	6/17/30	4,125	4,146	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2023-C	5.540%	10/16/28	2,600	2,648
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2023-B	5.690%	8/15/28	6,252	6,340	<sup>5</sup>	Hyundai Auto Receivables Trust Series 2023-C	5.550%	12/17/29	1,300	1,335
<sup>5</sup>	Harley-Davidson Motorcycle Trust Series 2023-B	5.780%	4/15/31	2,050	2,110	<sup>5</sup>	John Deere Owner Trust Series 2021-B	0.520%	3/16/26	3,519	3,427
<sup>5</sup>	Honda Auto Receivables Owner Trust Series 2020-3	0.460%	4/19/27	1,275	1,273	<sup>5</sup>	John Deere Owner Trust Series 2022-C	5.090%	6/15/27	11,025	11,028

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<sup>5</sup>	John Deere Owner Trust Series 2022-C	5.200%	9/17/29	2,650	2,674	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C23	3.934%	9/15/47	4,175	4,103
<sup>5</sup>	John Deere Owner Trust Series 2023-A	5.010%	11/15/27	3,225	3,232	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C23	4.202%	9/15/47	2,462	2,405
<sup>5</sup>	John Deere Owner Trust Series 2023-A	5.010%	12/17/29	1,025	1,035	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.639%	11/15/47	2,275	2,218
<sup>5</sup>	John Deere Owner Trust Series 2023-B	5.180%	3/15/28	4,000	4,038	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.914%	11/15/47	4,125	3,821
<sup>5</sup>	John Deere Owner Trust Series 2023-B	5.110%	5/15/30	1,025	1,033	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C25	3.672%	11/15/47	9,975	9,723
<sup>5</sup>	John Deere Owner Trust Series 2023-C	5.480%	5/15/28	8,890	9,042	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C25	4.065%	11/15/47	2,775	2,638
<sup>5</sup>	John Deere Owner Trust Series 2023-C	5.390%	8/15/30	1,430	1,465	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.494%	1/15/48	17,150	16,699
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	4.790%	12/15/46	1,302	1,251	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.800%	1/15/48	2,875	2,758
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2014-C20	3.805%	7/15/47	3,055	3,019	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.951%	1/15/48	2,875	2,606
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1	3.914%	1/15/49	4,600	4,428	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.017%	2/15/48	1,313	1,290
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	2.870%	8/15/49	14,325	13,265	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.179%	2/15/48	3,048	2,932
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	3.397%	8/15/49	725	612	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.227%	10/15/48	6,775	6,526
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.648%	12/15/49	5,800	5,469	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.532%	10/15/48	1,725	1,653
<sup>5</sup>	JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.870%	12/15/49	4,650	4,275	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.304%	5/15/48	670	658
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.458%	1/15/47	853	828	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.611%	5/15/48	4,650	4,477
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.732%	1/15/47	1,650	1,478	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.559%	7/15/48	1,267	1,248
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.079%	2/15/47	10,158	10,003	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.822%	7/15/48	5,675	5,411
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.439%	2/15/47	1,173	1,166	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	4.226%	7/15/48	2,900	2,686
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.645%	2/15/47	1,422	1,301	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.540%	8/15/48	867	849
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C19	3.997%	4/15/47	632	629	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.801%	8/15/48	8,310	7,990
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C19	4.243%	4/15/47	2,225	2,196	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.358%	11/15/48	1,822	1,785
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.428%	8/15/47	60	60	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.598%	11/15/48	5,875	5,588
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.775%	8/15/47	1,375	1,357	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2015-C33	3.770%	12/15/48	4,230	4,078
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.997%	8/15/47	1,670	1,636	<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2016-C1	3.316%	3/17/49	1,813	1,772
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C22	3.801%	9/15/47	8,325	8,172						
<sup>5</sup>	JPMBB Commercial Mortgage Securities Trust Series 2014-C22	4.110%	9/15/47	2,225	2,139						



## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	JPMBB Commercial Mortgage Securities Trust Series 2016-C1	4.702%	3/17/49	330	288	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C14	4.847%	2/15/47	1,600	1,589
5	JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.723%	3/15/50	17,175	16,274	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	3.477%	6/15/47	20	20
5	JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.876%	3/15/50	3,200	2,946	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	3.892%	6/15/47	2,964	2,941
5	JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.490%	7/15/50	10,755	9,953	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	4.352%	6/15/47	1,675	1,555
5	JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.744%	7/15/50	4,500	3,947	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	3.923%	10/15/47	1,400	1,373
5	JPMCC Commercial Mortgage Securities Trust Series 2017-JP7	3.454%	9/15/50	2,034	1,883	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	4.428%	10/15/47	1,675	1,593
5	JPMCC Commercial Mortgage Securities Trust Series 2019-COR4	4.029%	3/10/52	17,650	15,855	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19	3.326%	12/15/47	544	539
5	JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.386%	6/13/52	11,975	10,693	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19	3.526%	12/15/47	5,050	4,924
5	JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.669%	6/13/52	1,075	938	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.069%	2/15/48	413	408
5	JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.144%	6/15/49	4,400	4,111	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.249%	2/15/48	10,125	9,840
5	JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.484%	6/15/49	2,050	1,860	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C21	3.338%	3/15/48	6,625	6,400
5	JPMDB Commercial Mortgage Securities Trust Series 2016-C4	3.141%	12/15/49	879	788	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.040%	4/15/48	1,135	1,116
5	JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.414%	3/15/50	3,211	3,019	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.306%	4/15/48	4,500	4,333
5	JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.694%	3/15/50	14,250	13,354	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.883%	4/15/48	2,875	2,654
5	JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.858%	3/15/50	5,600	5,011	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.398%	7/15/50	409	402
5	JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.409%	10/15/50	3,850	3,553	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.719%	7/15/50	5,775	5,592
5	JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.713%	10/15/50	2,400	2,148	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24	3.732%	5/15/48	4,900	4,710
5	JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.211%	6/15/51	13,125	12,385	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.383%	10/15/48	1,921	1,882
5	JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.421%	6/15/51	1,575	1,434	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.635%	10/15/48	5,672	5,450
5	JPMDB Commercial Mortgage Securities Trust Series 2019-COR6	3.057%	11/13/52	15,695	12,403	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.323%	10/15/48	1,292	1,267
5	JPMDB Commercial Mortgage Securities Trust Series 2020-COR7	2.180%	5/13/53	3,940	3,077	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.531%	10/15/48	4,925	4,725
5	Mercedes-Benz Auto Lease Trust Series 2021-B	0.400%	11/15/24	311	310	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.557%	12/15/47	907	891
5	Mercedes-Benz Auto Lease Trust Series 2021-B	0.510%	3/15/27	1,450	1,442	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.753%	12/15/47	3,500	3,381
5	Mercedes-Benz Auto Lease Trust Series 2023-A	4.740%	1/15/27	6,275	6,249	5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.272%	1/15/49	3,387	3,259
5	Mercedes-Benz Auto Lease Trust Series 2023-A	4.710%	2/15/29	3,125	3,092						
5	Mercedes-Benz Auto Receivables Trust Series 2020-1	0.770%	10/15/26	500	491						
5	Mercedes-Benz Auto Receivables Trust Series 2021-1	0.460%	6/15/26	2,544	2,469						
5	Mercedes-Benz Auto Receivables Trust Series 2021-1	0.730%	12/15/27	750	701						
5	Mercedes-Benz Auto Receivables Trust Series 2023-1	4.510%	11/15/27	4,800	4,771						
5	Mercedes-Benz Auto Receivables Trust Series 2023-1	4.310%	4/16/29	725	717						
5	Mercedes-Benz Auto Receivables Trust Series 2023-2	5.950%	11/15/28	5,200	5,358						
5	Mercedes-Benz Auto Receivables Trust Series 2023-2	6.010%	1/15/31	4,100	4,290						

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.288%	1/15/49	1,213	1,188	5	Morgan Stanley Capital I Trust Series 2021-L6	2.444%	6/15/54	5,275	4,387
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.544%	1/15/49	11,975	11,440	5	Morgan Stanley Capital I Trust Series 2021-L6	2.749%	6/15/54	900	712
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.140%	5/15/49	934	911	5	Morgan Stanley Capital I Trust Series 2021-L6	2.951%	6/15/54	525	365
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.325%	5/15/49	1,250	1,185	5	Morgan Stanley Capital I Trust Series 2021-L7	2.574%	10/15/54	10,560	8,862
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30	2.860%	9/15/49	11,700	10,871	5	Morgan Stanley Capital I Trust Series 2022-L8	3.794%	4/15/55	10,450	9,499
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31	3.102%	11/15/49	14,200	13,243	5	MSVWF Commercial Mortgage Trust Series 2023-1	5.752%	5/15/56	5,225	5,504
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.720%	12/15/49	13,521	12,901	5	MSVWF Commercial Mortgage Trust Series 2023-1	6.199%	5/15/56	3,632	3,648
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.994%	12/15/49	4,625	4,184	5	MSVWF Commercial Mortgage Trust Series 2023-2	6.014%	12/15/56	2,150	2,313
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.599%	5/15/50	8,150	7,699	5	New York City Housing Development Corp. Series 2014-8SPR	3.709%	2/15/48	150	146
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.852%	5/15/50	5,200	4,815	5	Nissan Auto Lease Trust Series 2021-A	0.650%	7/15/26	66	66
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.276%	11/15/52	5,725	5,340	5	Nissan Auto Lease Trust Series 2022-A	3.870%	7/15/27	1,325	1,310
5	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.536%	11/15/52	8,325	7,703	5	Nissan Auto Lease Trust Series 2023-A	4.910%	1/15/26	3,500	3,486
5	Morgan Stanley Capital I Trust Series 2015-UBS8	3.809%	12/15/48	4,100	3,942	5	Nissan Auto Lease Trust Series 2023-A	4.800%	7/15/27	1,100	1,093
5	Morgan Stanley Capital I Trust Series 2016-BNK2	3.049%	11/15/49	5,850	5,419	5	Nissan Auto Lease Trust Series 2023-B	5.690%	7/15/26	2,175	2,187
5	Morgan Stanley Capital I Trust Series 2016-BNK2	3.282%	11/15/49	4,707	4,095	5	Nissan Auto Lease Trust Series 2023-B	5.610%	11/15/27	650	654
5	Morgan Stanley Capital I Trust Series 2016-UB11	2.782%	8/15/49	11,700	10,930	5	Nissan Auto Receivables Owner Trust Series 2019-C	1.950%	5/15/26	509	507
5	Morgan Stanley Capital I Trust Series 2016-UB12	3.596%	12/15/49	11,625	10,876	5	Nissan Auto Receivables Owner Trust Series 2020-B	0.710%	2/16/27	321	318
5	Morgan Stanley Capital I Trust Series 2016-UB12	3.778%	12/15/49	5,000	4,579	5	Nissan Auto Receivables Owner Trust Series 2021-A	0.330%	10/15/25	3,152	3,083
5	Morgan Stanley Capital I Trust Series 2016-UBS9	3.329%	3/15/49	999	960	5	Nissan Auto Receivables Owner Trust Series 2021-A	0.570%	9/15/27	3,300	3,103
5	Morgan Stanley Capital I Trust Series 2017-H1	3.530%	6/15/50	7,500	7,011	5	Nissan Auto Receivables Owner Trust Series 2022-A	1.860%	8/17/26	3,236	3,145
5	Morgan Stanley Capital I Trust Series 2018-H4	4.310%	12/15/51	10,000	9,628	5	Nissan Auto Receivables Owner Trust Series 2022-A	2.070%	12/17/29	2,100	1,980
5	Morgan Stanley Capital I Trust Series 2019-H6	3.417%	6/15/52	14,885	13,651	5	Nissan Auto Receivables Owner Trust Series 2022-B	4.460%	5/17/27	4,200	4,171
5	Morgan Stanley Capital I Trust Series 2019-H6	3.700%	6/15/52	1,875	1,650	5	Nissan Auto Receivables Owner Trust Series 2022-B	4.450%	11/15/29	1,050	1,041
5	Morgan Stanley Capital I Trust Series 2019-H7	3.261%	7/15/52	5,625	5,060	5	Nissan Auto Receivables Owner Trust Series 2023-A	4.910%	11/15/27	8,100	8,108
5	Morgan Stanley Capital I Trust Series 2019-L2	3.806%	3/15/52	4,100	3,834	5	Nissan Auto Receivables Owner Trust Series 2023-A	4.850%	6/17/30	850	853
5	Morgan Stanley Capital I Trust Series 2019-L2	4.071%	3/15/52	8,435	7,389	5	Nissan Auto Receivables Owner Trust Series 2023-B	5.930%	3/15/28	1,500	1,538
5	Morgan Stanley Capital I Trust Series 2019-L3	3.127%	11/15/52	10,950	9,594	5	Nissan Auto Receivables Owner Trust Series 2023-B	5.960%	10/15/30	3,500	3,681
5	Morgan Stanley Capital I Trust Series 2020-HR8	2.041%	7/15/53	7,595	6,318	5	PSNH Funding LLC 3 Series 2018-1	3.506%	8/1/28	1,175	1,147
5	Morgan Stanley Capital I Trust Series 2020-L4	2.698%	2/15/53	10,525	9,233	5	PSNH Funding LLC 3 Series 2018-1	3.814%	2/1/35	2,825	2,652
5	Morgan Stanley Capital I Trust Series 2020-L4	2.880%	2/15/53	1,575	1,274	5	Santander Drive Auto Receivables Trust Series 2021-2	1.350%	7/15/27	3,900	3,755
						5	Santander Drive Auto Receivables Trust Series 2021-3	0.950%	9/15/27	1,052	1,043
						5	Santander Drive Auto Receivables Trust Series 2021-3	1.330%	9/15/27	3,700	3,535
						5	Santander Drive Auto Receivables Trust Series 2021-4	1.260%	2/16/27	3,163	3,107
						5	Santander Drive Auto Receivables Trust Series 2021-4	1.670%	10/15/27	1,400	1,319
						5	Santander Drive Auto Receivables Trust Series 2022-1	2.360%	8/17/26	2,967	2,939

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Santander Drive Auto Receivables Trust Series 2022-1	2.560%	4/17/28	2,100	2,045	5	Toyota Auto Receivables Owner Trust Series 2021-C	0.430%	1/15/26	4,340	4,226
5	Santander Drive Auto Receivables Trust Series 2022-2	3.440%	9/15/27	3,675	3,598	5	Toyota Auto Receivables Owner Trust Series 2021-C	0.720%	1/15/27	1,575	1,474
5	Santander Drive Auto Receivables Trust Series 2022-2	3.760%	7/16/29	2,625	2,530	5	Toyota Auto Receivables Owner Trust Series 2021-D	0.710%	4/15/26	2,600	2,524
5	Santander Drive Auto Receivables Trust Series 2022-3	4.130%	8/16/27	2,775	2,739	5	Toyota Auto Receivables Owner Trust Series 2021-D	1.020%	3/15/27	1,150	1,073
5	Santander Drive Auto Receivables Trust Series 2022-5	4.430%	3/15/27	1,825	1,802	5	Toyota Auto Receivables Owner Trust Series 2022-B	2.930%	9/15/26	4,675	4,582
5	Santander Drive Auto Receivables Trust Series 2022-5	4.740%	10/16/28	2,025	1,986	5	Toyota Auto Receivables Owner Trust Series 2022-B	3.110%	8/16/27	1,050	1,012
5	Santander Drive Auto Receivables Trust Series 2022-6	4.720%	6/15/27	825	816	5	Toyota Auto Receivables Owner Trust Series 2022-C	3.760%	4/15/27	4,715	4,644
5	Santander Drive Auto Receivables Trust Series 2022-6	4.960%	11/15/28	1,050	1,041	5	Toyota Auto Receivables Owner Trust Series 2022-C	3.770%	2/15/28	650	634
5	Santander Drive Auto Receivables Trust Series 2023-1	4.880%	4/15/27	10,350	10,297	5	Toyota Auto Receivables Owner Trust Series 2023-A	4.630%	9/15/27	3,375	3,357
5	Santander Drive Auto Receivables Trust Series 2023-1	4.980%	2/15/28	1,575	1,564	5	Toyota Auto Receivables Owner Trust Series 2023-A	4.420%	8/15/28	1,275	1,264
5	Santander Drive Auto Receivables Trust Series 2023-1	5.090%	5/15/30	1,625	1,613	5	Toyota Auto Receivables Owner Trust Series 2023-B	4.710%	2/15/28	4,050	4,046
5	Santander Drive Auto Receivables Trust Series 2023-2	5.210%	7/15/27	1,700	1,696	5	Toyota Auto Receivables Owner Trust Series 2023-B	4.660%	9/15/28	1,550	1,548
5	Santander Drive Auto Receivables Trust Series 2023-2	5.240%	5/15/28	1,025	1,025	5	Toyota Auto Receivables Owner Trust Series 2023-C	5.160%	4/17/28	4,125	4,161
5	Santander Drive Auto Receivables Trust Series 2023-2	5.470%	12/16/30	1,025	1,018	5	Toyota Auto Receivables Owner Trust Series 2023-C	5.010%	2/15/29	950	959
5	Santander Drive Auto Receivables Trust Series 2023-3	5.610%	10/15/27	520	523	5	Toyota Auto Receivables Owner Trust Series 2023-D	5.540%	8/15/28	3,930	4,006
5	Santander Drive Auto Receivables Trust Series 2023-3	5.610%	7/17/28	1,950	1,959	5	Toyota Auto Receivables Owner Trust Series 2023-D	5.490%	3/15/29	3,100	3,184
5	Santander Drive Auto Receivables Trust Series 2023-3	5.770%	11/15/30	1,430	1,452	5	UBS Commercial Mortgage Trust Series 2017-C1	3.460%	6/15/50	10,100	9,430
5	Santander Drive Auto Receivables Trust Series 2023-4	5.730%	4/17/28	3,360	3,391	5	UBS Commercial Mortgage Trust Series 2017-C1	3.724%	6/15/50	4,800	4,387
5	Santander Drive Auto Receivables Trust Series 2023-4	5.770%	12/15/28	1,800	1,811	5	UBS Commercial Mortgage Trust Series 2017-C2	3.487%	8/15/50	8,050	7,552
5	Santander Drive Auto Receivables Trust Series 2023-4	6.040%	12/15/31	4,620	4,652	5	UBS Commercial Mortgage Trust Series 2017-C2	3.740%	8/15/50	2,150	1,905
5	Santander Drive Auto Receivables Trust Series 2023-5	6.020%	9/15/28	4,950	5,008	5	UBS Commercial Mortgage Trust Series 2017-C3	3.426%	8/15/50	9,700	8,968
5	Santander Drive Auto Receivables Trust Series 2023-5	6.160%	12/17/29	2,800	2,846	5	UBS Commercial Mortgage Trust Series 2017-C3	3.739%	8/15/50	4,050	3,719
5	Santander Drive Auto Receivables Trust Series 2023-5	6.430%	2/18/31	5,150	5,239	5	UBS Commercial Mortgage Trust Series 2017-C4	3.301%	10/15/50	5,876	5,490
5	Santander Drive Auto Receivables Trust Series 2023-6	5.930%	7/17/28	3,450	3,501	5	UBS Commercial Mortgage Trust Series 2017-C4	3.563%	10/15/50	8,050	7,486
5	Santander Drive Auto Receivables Trust Series 2023-6	5.980%	4/16/29	800	817	5	UBS Commercial Mortgage Trust Series 2017-C4	3.836%	10/15/50	3,562	3,180
5	SG Commercial Mortgage Securities Trust Series 2016-C5	3.055%	10/10/48	9,000	8,385	5	UBS Commercial Mortgage Trust Series 2017-C5	3.474%	11/15/50	5,325	4,883
5	Synchrony Card Funding LLC Series 2022-A1	3.370%	4/15/28	12,600	12,313	5	UBS Commercial Mortgage Trust Series 2017-C7	3.679%	12/15/50	8,225	7,583
5	Synchrony Card Funding LLC Series 2023-A1	5.540%	7/15/29	6,150	6,257	5	UBS Commercial Mortgage Trust Series 2017-C7	4.061%	12/15/50	4,375	4,036
5	Synchrony Card Funding LLC Series 2023-A2	5.740%	10/15/29	12,850	13,185	5	UBS Commercial Mortgage Trust Series 2018-C8	3.720%	2/15/51	6,321	5,971
5	Toyota Auto Receivables Owner Trust Series 2020-A	1.680%	5/15/25	633	632	5	UBS Commercial Mortgage Trust Series 2018-C8	3.983%	2/15/51	15,850	14,906
5	Toyota Auto Receivables Owner Trust Series 2020-D	0.470%	1/15/26	877	860	5	UBS Commercial Mortgage Trust Series 2018-C8	4.215%	2/15/51	4,225	3,894
5	Toyota Auto Receivables Owner Trust Series 2021-A	0.260%	5/15/25	631	624	5	UBS Commercial Mortgage Trust Series 2018-C9	4.117%	3/15/51	15,800	14,816
5	Toyota Auto Receivables Owner Trust Series 2021-A	0.390%	6/15/26	1,485	1,425	5	UBS Commercial Mortgage Trust Series 2018-C10	4.313%	5/15/51	10,475	9,962
5	Toyota Auto Receivables Owner Trust Series 2021-B	0.260%	11/17/25	8,574	8,380	5	UBS Commercial Mortgage Trust Series 2018-C11	4.241%	6/15/51	2,650	2,473
5	Toyota Auto Receivables Owner Trust Series 2021-B	0.530%	10/15/26	2,650	2,494	5	UBS Commercial Mortgage Trust Series 2018-C12	4.296%	8/15/51	5,975	5,625

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	UBS Commercial Mortgage Trust Series 2018-C12	4.587%	8/15/51	4,000	3,654	5	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.808%	12/15/47	2,850	2,729
5	UBS Commercial Mortgage Trust Series 2018-C13	4.334%	10/15/51	5,825	5,522	5	Wells Fargo Commercial Mortgage Trust Series 2015-C26	2.991%	2/15/48	1,129	1,111
5	UBS Commercial Mortgage Trust Series 2018-C13	4.585%	10/15/51	1,075	993	5	Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.166%	2/15/48	3,150	3,057
5	UBS Commercial Mortgage Trust Series 2018-C14	4.448%	12/15/51	12,950	12,196	5	Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.580%	2/15/48	2,275	2,172
5	UBS Commercial Mortgage Trust Series 2018-C15	4.341%	12/15/51	8,975	8,537	5	Wells Fargo Commercial Mortgage Trust Series 2015-C27	3.190%	2/15/48	7,520	7,353
5	UBS Commercial Mortgage Trust Series 2019-C16	3.605%	4/15/52	5,250	4,736	5	Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.540%	5/15/48	8,500	8,208
5	UBS Commercial Mortgage Trust Series 2019-C16	3.887%	4/15/52	1,575	1,407	5	Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.872%	5/15/48	1,619	1,524
5	UBS Commercial Mortgage Trust Series 2019-C17	2.921%	10/15/52	6,475	5,650	5	Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.400%	6/15/48	1,429	1,405
5	UBS Commercial Mortgage Trust Series 2019-C18	3.035%	12/15/52	3,800	3,276	5	Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.637%	6/15/48	8,500	8,237
5	UBS Commercial Mortgage Trust Series 2019-C18	3.378%	12/15/52	2,300	1,966	5	Wells Fargo Commercial Mortgage Trust Series 2015-LC20	2.978%	4/15/50	420	414
5	Verizon Master Trust Series 2021-1	0.500%	5/20/27	36,015	35,328	5	Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.184%	4/15/50	14,401	13,906
5	Verizon Master Trust Series 2021-2	0.990%	4/20/28	22,200	21,450	5	Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.719%	4/15/50	2,850	2,669
5	Verizon Master Trust Series 2022-2	1.530%	7/20/28	8,625	8,306	5	Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.571%	9/15/58	724	710
5	Verizon Master Trust Series 2022-4	3.400%	11/20/28	12,000	11,686	5	Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.839%	9/15/58	3,425	3,309
5	Verizon Master Trust Series 2022-6	3.670%	1/22/29	7,400	7,296	5	Wells Fargo Commercial Mortgage Trust Series 2015-LC22	4.207%	9/15/58	2,925	2,831
5	Verizon Master Trust Series 2023-1	4.490%	1/22/29	12,950	12,888	5	Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	2.934%	5/15/48	202	201
5	Verizon Master Trust Series 2023-2	4.890%	4/13/28	5,475	5,466	5	Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	3.148%	5/15/48	2,275	2,187
5	Verizon Master Trust Series 2023-4	5.160%	6/20/29	11,635	11,777	5	Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.656%	12/15/48	1,887	1,841
5	Verizon Master Trust Series 2023-5	5.610%	9/8/28	2,600	2,609	5	Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.809%	12/15/48	2,950	2,844
5	Verizon Master Trust Series 2023-7	5.670%	11/20/29	3,400	3,493	5	Wells Fargo Commercial Mortgage Trust Series 2015-SG1	3.789%	9/15/48	10,070	9,739
5	Volkswagen Auto Lease Trust Series 2023-A	5.810%	10/20/26	7,700	7,806	5	Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.652%	8/15/49	13,850	12,861
5	Volkswagen Auto Lease Trust Series 2023-A	5.800%	4/20/28	3,080	3,113	5	Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.814%	8/15/49	1,800	1,612
5	Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.020%	6/22/26	5,064	4,931	5	Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.324%	1/15/59	1,176	1,152
5	Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.260%	10/20/28	1,050	991	5	Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.560%	1/15/59	6,700	6,425
5	Volkswagen Auto Loan Enhanced Trust Series 2023-1	5.020%	6/20/28	3,100	3,116						
5	Volkswagen Auto Loan Enhanced Trust Series 2023-1	5.010%	1/22/30	850	855						
5	Volkswagen Auto Loan Enhanced Trust Series 2023-2	5.480%	12/20/28	3,400	3,476						
5	Volkswagen Auto Loan Enhanced Trust Series 2023-2	5.570%	4/22/30	2,600	2,679						
5	Wells Fargo Commercial Mortgage Trust Series 2014-LC16	3.477%	8/15/50	42	42						
5	Wells Fargo Commercial Mortgage Trust Series 2014-LC16	3.817%	8/15/50	23,025	22,747						
5	Wells Fargo Commercial Mortgage Trust Series 2014-LC16	4.020%	8/15/50	550	538						
5	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.244%	12/15/47	334	330						
5	Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.405%	12/15/47	5,650	5,494						

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Wells Fargo Commercial Mortgage Trust Series 2016-C33	3.426%	3/15/59	2,350	2,241	5	Wells Fargo Commercial Mortgage Trust Series 2018-C47	4.442%	9/15/61	10,600	10,297
5	Wells Fargo Commercial Mortgage Trust Series 2016-C34	3.096%	6/15/49	4,700	4,423	5	Wells Fargo Commercial Mortgage Trust Series 2018-C48	4.302%	1/15/52	4,051	3,908
5	Wells Fargo Commercial Mortgage Trust Series 2016-C36	2.807%	11/15/59	2,312	2,171	5	Wells Fargo Commercial Mortgage Trust Series 2019-C49	4.023%	3/15/52	13,225	12,597
5	Wells Fargo Commercial Mortgage Trust Series 2016-C37	3.794%	12/15/49	4,675	4,477	5	Wells Fargo Commercial Mortgage Trust Series 2019-C50	3.729%	5/15/52	7,650	7,080
5	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.825%	10/15/49	2,510	2,432	5	Wells Fargo Commercial Mortgage Trust Series 2019-C51	3.311%	6/15/52	11,175	9,877
5	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.942%	10/15/49	9,053	8,504	5	Wells Fargo Commercial Mortgage Trust Series 2019-C52	2.892%	8/15/52	2,825	2,514
5	Wells Fargo Commercial Mortgage Trust Series 2016-LC25	3.640%	12/15/59	1,530	1,460	5	Wells Fargo Commercial Mortgage Trust Series 2019-C52	3.143%	8/15/52	4,750	4,010
5	Wells Fargo Commercial Mortgage Trust Series 2016-NXS6	2.918%	11/15/49	1,160	1,084	5	Wells Fargo Commercial Mortgage Trust Series 2019-C53	3.040%	10/15/52	10,700	9,574
5	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.453%	7/15/50	11,445	10,753	5	Wells Fargo Commercial Mortgage Trust Series 2019-C54	3.146%	12/15/52	6,405	5,740
5	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.665%	7/15/50	3,243	2,864	5	Wells Fargo Commercial Mortgage Trust Series 2020-C55	2.725%	2/15/53	12,750	11,151
5	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.418%	9/15/50	9,675	9,036	5	Wells Fargo Commercial Mortgage Trust Series 2020-C56	2.448%	6/15/53	2,250	1,899
5	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.702%	9/15/50	5,375	4,713	5	Wells Fargo Commercial Mortgage Trust Series 2020-C58	2.092%	7/15/53	2,775	2,295
5	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.317%	10/15/50	5,350	5,032	5	Wells Fargo Commercial Mortgage Trust Series 2021-C59	2.626%	4/15/54	5,820	4,923
5	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.581%	10/15/50	8,025	7,575	5	WFRBS Commercial Mortgage Trust Series 2013-C14	3.488%	6/15/46	797	762
5	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.854%	10/15/50	2,150	1,988	5	WFRBS Commercial Mortgage Trust Series 2013-C15	4.358%	8/15/46	515	496
5	Wells Fargo Commercial Mortgage Trust Series 2017-C41	3.472%	11/15/50	13,300	12,492	5	WFRBS Commercial Mortgage Trust Series 2013-C18	4.822%	12/15/46	151	149
5	Wells Fargo Commercial Mortgage Trust Series 2017-C42	3.330%	12/15/50	4,815	4,479	5	WFRBS Commercial Mortgage Trust Series 2014-C19	4.101%	3/15/47	2,194	2,184
5	Wells Fargo Commercial Mortgage Trust Series 2017-RB1	3.635%	3/15/50	8,600	7,871	5	WFRBS Commercial Mortgage Trust Series 2014-C19	4.723%	3/15/47	950	924
5	Wells Fargo Commercial Mortgage Trust Series 2017-RC1	3.631%	1/15/60	8,500	8,093	5	WFRBS Commercial Mortgage Trust Series 2014-C20	3.723%	5/15/47	653	651
5	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.012%	3/15/51	15,825	15,078	5	WFRBS Commercial Mortgage Trust Series 2014-C20	3.995%	5/15/47	1,675	1,631
5	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.152%	3/15/51	2,742	2,520	5	WFRBS Commercial Mortgage Trust Series 2014-C20	4.176%	5/15/47	1,675	1,575
5	Wells Fargo Commercial Mortgage Trust Series 2018-C44	4.212%	5/15/51	10,550	10,133	5	WFRBS Commercial Mortgage Trust Series 2014-C21	3.410%	8/15/47	1,005	996
5	Wells Fargo Commercial Mortgage Trust Series 2018-C45	4.184%	6/15/51	10,125	9,731	5	WFRBS Commercial Mortgage Trust Series 2014-C21	3.678%	8/15/47	4,000	3,924
5	Wells Fargo Commercial Mortgage Trust Series 2018-C46	4.152%	8/15/51	6,100	5,792	5	WFRBS Commercial Mortgage Trust Series 2014-C22	3.752%	9/15/57	8,200	7,986
						5	WFRBS Commercial Mortgage Trust Series 2014-C22	4.371%	9/15/57	1,675	1,441
						5	WFRBS Commercial Mortgage Trust Series 2014-C23	3.636%	10/15/57	405	402
						5	WFRBS Commercial Mortgage Trust Series 2014-C23	3.917%	10/15/57	1,675	1,636
						5	WFRBS Commercial Mortgage Trust Series 2014-C23	4.210%	10/15/57	1,125	1,069
						5	WFRBS Commercial Mortgage Trust Series 2014-C24	3.428%	11/15/47	1,084	1,067

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	WFRBS Commercial Mortgage Trust Series 2014-C24	3.607%	11/15/47	2,860	2,791	5	World Omni Select Auto Trust Series 2023-A	6.000%	1/16/29	2,600	2,616
5	WFRBS Commercial Mortgage Trust Series 2014-C25	3.631%	11/15/47	3,050	2,985	<b>Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$8,037,850)</b>					<b>7,415,152</b>
5	WFRBS Commercial Mortgage Trust Series 2014-LC14	4.045%	3/15/47	414	413	<b>Corporate Bonds (26.9%)</b>					
5	WFRBS Commercial Mortgage Trust Series 2014-LC14	4.351%	3/15/47	2,800	2,765	<b>Communications (2.3%)</b>					
5	World Omni Auto Receivables Trust Series 2020-B	0.630%	5/15/25	66	66		Alphabet Inc.	0.450%	8/15/25	12,741	11,960
5	World Omni Auto Receivables Trust Series 2020-B	0.820%	1/15/26	615	605		Alphabet Inc.	1.998%	8/15/26	11,452	10,815
5	World Omni Auto Receivables Trust Series 2020-C	0.480%	11/17/25	536	530		Alphabet Inc.	0.800%	8/15/27	16,195	14,478
5	World Omni Auto Receivables Trust Series 2020-C	0.610%	10/15/26	1,125	1,086		Alphabet Inc.	1.100%	8/15/30	28,976	24,033
5	World Omni Auto Receivables Trust Series 2021-A	0.300%	1/15/26	961	942		Alphabet Inc.	1.900%	8/15/40	20,266	14,077
5	World Omni Auto Receivables Trust Series 2021-A	0.480%	9/15/26	875	834		Alphabet Inc.	2.050%	8/15/50	28,105	17,589
5	World Omni Auto Receivables Trust Series 2021-B	0.420%	6/15/26	2,391	2,324		Alphabet Inc.	2.250%	8/15/60	25,444	15,804
5	World Omni Auto Receivables Trust Series 2021-C	0.440%	8/17/26	3,049	2,957		America Movil SAB de CV	3.625%	4/22/29	11,972	11,315
5	World Omni Auto Receivables Trust Series 2021-C	0.640%	9/15/27	1,850	1,716		America Movil SAB de CV	2.875%	5/7/30	6,946	6,182
5	World Omni Auto Receivables Trust Series 2021-D	0.810%	10/15/26	3,620	3,515		America Movil SAB de CV	4.700%	7/21/32	10,250	10,049
5	World Omni Auto Receivables Trust Series 2021-D	1.100%	11/15/27	3,175	2,954		America Movil SAB de CV	6.375%	3/1/35	17,620	19,637
5	World Omni Auto Receivables Trust Series 2022-A	1.660%	5/17/27	4,783	4,641		America Movil SAB de CV	6.125%	11/15/37	6,307	6,876
5	World Omni Auto Receivables Trust Series 2022-A	1.900%	3/15/28	525	493		America Movil SAB de CV	6.125%	3/30/40	24,702	26,873
5	World Omni Auto Receivables Trust Series 2022-B	3.250%	7/15/27	4,425	4,340		America Movil SAB de CV	4.375%	7/16/42	17,099	15,435
5	World Omni Auto Receivables Trust Series 2022-B	3.440%	3/15/28	1,575	1,532		America Movil SAB de CV	4.375%	4/22/49	16,141	14,312
5	World Omni Auto Receivables Trust Series 2022-C	3.660%	10/15/27	2,625	2,575		AT&T Inc.	3.875%	1/15/26	5,490	5,380
5	World Omni Auto Receivables Trust Series 2022-C	3.680%	9/15/28	1,325	1,288		AT&T Inc.	5.539%	2/20/26	22,979	22,995
5	World Omni Auto Receivables Trust Series 2023-A	4.830%	5/15/28	5,950	5,934		AT&T Inc.	1.700%	3/25/26	43,536	40,731
5	World Omni Auto Receivables Trust Series 2023-A	4.660%	5/15/29	1,585	1,580		AT&T Inc.	2.950%	7/15/26	1,481	1,413
5	World Omni Auto Receivables Trust Series 2023-B	4.660%	5/15/28	4,275	4,265		AT&T Inc.	3.800%	2/15/27	19,412	18,943
5	World Omni Auto Receivables Trust Series 2023-B	4.680%	5/15/29	4,150	4,137		AT&T Inc.	4.250%	3/1/27	19,928	19,715
5	World Omni Auto Receivables Trust Series 2023-C	5.150%	11/15/28	2,575	2,592		AT&T Inc.	2.300%	6/1/27	34,630	32,159
5	World Omni Auto Receivables Trust Series 2023-C	5.030%	11/15/29	525	529		AT&T Inc.	1.650%	2/1/28	32,018	28,512
5	World Omni Auto Receivables Trust Series 2023-D	5.790%	2/15/29	2,400	2,458	5	AT&T Inc.	4.100%	2/15/28	21,457	20,980
5	World Omni Auto Receivables Trust Series 2023-D	5.850%	8/15/29	1,000	1,037		AT&T Inc.	4.350%	3/1/29	52,084	51,420
5	World Omni Automobile Lease Securitization Trust Series 2021-A	0.500%	11/16/26	557	556	5	AT&T Inc.	4.300%	2/15/30	45,465	44,505
5	World Omni Automobile Lease Securitization Trust Series 2023-A	5.070%	9/15/26	3,625	3,625		AT&T Inc.	2.750%	6/1/31	40,461	35,449
5	World Omni Automobile Lease Securitization Trust Series 2023-A	5.040%	7/17/28	800	801		AT&T Inc.	2.250%	2/1/32	19,472	16,111
5	World Omni Select Auto Trust Series 2021-A	0.530%	3/15/27	746	731		AT&T Inc.	2.550%	12/1/33	51,787	42,250
5	World Omni Select Auto Trust Series 2023-A	5.650%	7/17/28	5,125	5,154		AT&T Inc.	5.400%	2/15/34	345	356
							AT&T Inc.	4.500%	5/15/35	34,534	32,756
							AT&T Inc.	5.250%	3/1/37	21,900	22,006
							AT&T Inc.	4.900%	8/15/37	17,576	17,015
							AT&T Inc.	4.850%	3/1/39	27,093	25,911
							AT&T Inc.	3.500%	6/1/41	34,994	27,812
							AT&T Inc.	4.300%	12/15/42	21,779	18,969
							AT&T Inc.	4.650%	6/1/44	15,132	13,471
							AT&T Inc.	4.350%	6/15/45	17,505	15,145
							AT&T Inc.	4.750%	5/15/46	56,545	51,267
						5	AT&T Inc.	5.150%	11/15/46	12,905	12,434
							AT&T Inc.	5.450%	3/1/47	2,425	2,420
							AT&T Inc.	4.500%	3/9/48	31,702	27,772
							AT&T Inc.	4.550%	3/9/49	14,632	12,827
							AT&T Inc.	3.650%	6/1/51	38,513	29,069
							AT&T Inc.	3.500%	9/15/53	98,928	71,978
							AT&T Inc.	3.550%	9/15/55	102,392	73,822
							AT&T Inc.	3.800%	12/1/57	87,582	65,191
							AT&T Inc.	3.650%	9/15/59	85,617	61,492
							AT&T Inc.	3.850%	6/1/60	24,592	18,375
							Baidu Inc.	3.075%	4/7/25	9,375	9,126
							Baidu Inc.	1.720%	4/9/26	5,145	4,775
							Baidu Inc.	3.625%	7/6/27	12,885	12,357
							Baidu Inc.	4.375%	3/29/28	8,707	8,547
							Baidu Inc.	4.875%	11/14/28	6,574	6,577
							Baidu Inc.	3.425%	4/7/30	5,824	5,296
							Baidu Inc.	2.375%	10/9/30	4,184	3,529
							Baidu Inc.	2.375%	8/23/31	9,745	8,049
						5	Bell Telephone Co. of Canada or Bell Canada	2.150%	2/15/32	932	773

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Bell Telephone Co. of Canada or Bell Canada	5.100%	5/11/33	61,402	62,927	Comcast Corp.	3.150%	3/1/26	26,886	26,102
Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	486	417	Comcast Corp.	2.350%	1/15/27	34,633	32,541
5 Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	5,675	4,358	Comcast Corp.	3.300%	2/1/27	21,426	20,684
5 Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	5,595	3,963	Comcast Corp.	3.300%	4/1/27	11,946	11,500
Booking Holdings Inc.	3.650%	3/15/25	10,111	9,957	Comcast Corp.	3.150%	2/15/28	22,781	21,723
Booking Holdings Inc.	3.600%	6/1/26	19,488	19,114	Comcast Corp.	3.550%	5/1/28	4,791	4,625
Booking Holdings Inc.	3.550%	3/15/28	10,228	9,873	Comcast Corp.	4.150%	10/15/28	57,398	56,604
Booking Holdings Inc.	4.625%	4/13/30	24,692	24,873	Comcast Corp.	4.550%	1/15/29	13,544	13,614
British Telecommunications plc	5.125%	12/4/28	6,085	6,180	Comcast Corp.	2.650%	2/1/30	27,603	24,836
British Telecommunications plc	9.625%	12/15/30	34,670	42,913	Comcast Corp.	3.400%	4/1/30	21,319	19,963
Charter Communications Operating LLC	4.908%	7/23/25	52,124	51,638	Comcast Corp.	4.250%	10/15/30	27,040	26,646
Charter Communications Operating LLC	6.150%	11/10/26	17,530	17,931	Comcast Corp.	1.950%	1/15/31	23,270	19,629
Charter Communications Operating LLC	3.750%	2/15/28	19,636	18,552	Comcast Corp.	1.500%	2/15/31	16,554	13,495
Charter Communications Operating LLC	4.200%	3/15/28	22,549	21,668	Comcast Corp.	4.250%	1/15/33	23,132	22,469
Charter Communications Operating LLC	2.250%	1/15/29	21,170	18,379	Comcast Corp.	7.050%	3/15/33	8,280	9,673
Charter Communications Operating LLC	5.050%	3/30/29	27,533	27,262	Comcast Corp.	4.800%	5/15/33	13,407	13,576
Charter Communications Operating LLC	2.800%	4/1/31	26,099	22,029	Comcast Corp.	5.650%	6/15/35	7,678	8,249
Charter Communications Operating LLC	2.300%	2/1/32	14,055	11,191	Comcast Corp.	4.400%	8/15/35	14,160	13,641
Charter Communications Operating LLC	4.400%	4/1/33	7,710	7,136	Comcast Corp.	6.500%	11/15/35	6,080	6,944
Charter Communications Operating LLC	6.650%	2/1/34	12,550	13,259	Comcast Corp.	3.200%	7/15/36	14,990	12,612
Charter Communications Operating LLC	6.384%	10/23/35	16,292	16,541	Comcast Corp.	6.450%	3/15/37	14,459	16,490
Charter Communications Operating LLC	5.375%	4/1/38	5,243	4,741	Comcast Corp.	3.900%	3/1/38	6,842	6,122
Charter Communications Operating LLC	3.500%	6/1/41	14,445	10,213	Comcast Corp.	4.600%	10/15/38	36,627	35,479
Charter Communications Operating LLC	3.500%	3/1/42	9,375	6,544	Comcast Corp.	6.550%	7/1/39	1,515	1,735
Charter Communications Operating LLC	6.484%	10/23/45	45,131	44,337	Comcast Corp.	3.250%	11/1/39	19,898	16,164
Charter Communications Operating LLC	5.375%	5/1/47	14,715	12,552	Comcast Corp.	3.750%	4/1/40	23,457	20,182
Charter Communications Operating LLC	5.750%	4/1/48	35,959	31,970	Comcast Corp.	4.650%	7/15/42	9,636	9,071
Charter Communications Operating LLC	5.125%	7/1/49	18,593	15,131	Comcast Corp.	4.750%	3/1/44	648	615
Charter Communications Operating LLC	4.800%	3/1/50	41,588	32,369	Comcast Corp.	4.600%	8/15/45	19,250	18,064
Charter Communications Operating LLC	3.700%	4/1/51	39,687	25,847	Comcast Corp.	3.400%	7/15/46	17,437	13,528
Charter Communications Operating LLC	3.900%	6/1/52	28,847	19,419	Comcast Corp.	4.000%	8/15/47	14,622	12,349
Charter Communications Operating LLC	5.250%	4/1/53	7,650	6,425	Comcast Corp.	3.969%	11/1/47	37,886	31,847
Charter Communications Operating LLC	6.834%	10/23/55	14,134	14,194	Comcast Corp.	4.000%	3/1/48	18,233	15,361
Charter Communications Operating LLC	3.850%	4/1/61	24,448	15,374	Comcast Corp.	4.700%	10/15/48	23,639	22,586
Charter Communications Operating LLC	4.400%	12/1/61	18,825	13,018	Comcast Corp.	3.999%	11/1/49	19,836	16,599
Charter Communications Operating LLC	3.950%	6/30/62	18,350	11,663	Comcast Corp.	3.450%	2/1/50	23,327	17,935
Comcast Corp.	5.500%	4/1/63	7,295	6,101	Comcast Corp.	2.800%	1/15/51	24,048	16,030
Comcast Corp.	3.375%	8/15/25	37,400	36,554	Comcast Corp.	2.887%	11/1/51	62,927	42,615
Comcast Corp.	3.950%	10/15/25	44,815	44,237	Comcast Corp.	2.450%	8/15/52	16,834	10,492
					Comcast Corp.	4.049%	11/1/52	22,763	19,219
					Comcast Corp.	5.350%	5/15/53	11,073	11,484
					Comcast Corp.	2.937%	11/1/56	79,763	52,577
					Comcast Corp.	4.950%	10/15/58	15,212	14,976
					Comcast Corp.	2.650%	8/15/62	12,640	7,778
					Comcast Corp.	2.987%	11/1/63	42,198	27,267
					Comcast Corp.	5.500%	5/15/64	22,626	23,850
					7 Cox Communications Inc.	4.800%	2/1/35	4,100	3,853
					Deutsche Telekom International Finance BV	8.750%	6/15/30	56,259	67,820
					Deutsche Telekom International Finance BV	9.250%	6/1/32	3,295	4,277
					Discovery Communications LLC	3.450%	3/15/25	4,942	4,816
					Discovery Communications LLC	3.950%	6/15/25	12,876	12,576
					Discovery Communications LLC	4.900%	3/11/26	12,475	12,446
					Discovery Communications LLC	3.950%	3/20/28	26,956	25,676
					Discovery Communications LLC	4.125%	5/15/29	13,496	12,803
					Discovery Communications LLC	5.000%	9/20/37	10,433	9,355
					Discovery Communications LLC	6.350%	6/1/40	8,941	8,967
					Discovery Communications LLC	4.875%	4/1/43	11,863	9,905
					Discovery Communications LLC	5.200%	9/20/47	11,407	9,844
					Discovery Communications LLC	5.300%	5/15/49	11,315	9,778
					Discovery Communications LLC	4.650%	5/15/50	15,385	12,390
					Discovery Communications LLC	4.000%	9/15/55	24,845	17,672
					Electronic Arts Inc.	4.800%	3/1/26	5,809	5,819
					Electronic Arts Inc.	1.850%	2/15/31	9,952	8,308
					Electronic Arts Inc.	2.950%	2/15/51	10,652	7,527
					Expedia Group Inc.	5.000%	2/15/26	27,339	27,346

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Expedia Group Inc.	4.625%	8/1/27	8,863	8,839	Rogers Communications Inc.	2.900%	11/15/26	10,359	9,830
Expedia Group Inc.	3.800%	2/15/28	15,314	14,746	Rogers Communications Inc.	3.200%	3/15/27	12,141	11,584
Expedia Group Inc.	3.250%	2/15/30	13,231	12,134	Rogers Communications Inc.	3.800%	3/15/32	26,787	24,672
Expedia Group Inc.	2.950%	3/15/31	4,811	4,248	Rogers Communications Inc.	7.500%	8/15/38	4,899	5,663
FactSet Research Systems Inc.	2.900%	3/1/27	4,831	4,549	Rogers Communications Inc.	4.500%	3/15/42	18,820	16,643
FactSet Research Systems Inc.	3.450%	3/1/32	6,598	5,927	Rogers Communications Inc.	4.500%	3/15/43	10,772	9,537
Fox Corp.	3.050%	4/7/25	8,034	7,823	Rogers Communications Inc.	5.000%	3/15/44	7,484	7,015
Fox Corp.	4.709%	1/25/29	31,827	31,672	Rogers Communications Inc.	4.300%	2/15/48	6,506	5,429
Fox Corp.	3.500%	4/8/30	8,594	7,931	Rogers Communications Inc.	4.350%	5/1/49	16,089	13,623
Fox Corp.	5.476%	1/25/39	20,074	19,577	Rogers Communications Inc.	3.700%	11/15/49	6,645	5,038
Fox Corp.	5.576%	1/25/49	20,490	19,695	Rogers Communications Inc.	4.550%	3/15/52	22,693	19,830
Grupo Televisa SAB	8.500%	3/11/32	1,965	2,300	Sprint Capital Corp.	6.875%	11/15/28	19,662	21,315
Grupo Televisa SAB	6.625%	1/15/40	10,501	11,024	Sprint Capital Corp.	8.750%	3/15/32	36,291	44,782
Grupo Televisa SAB	5.000%	5/13/45	16,944	14,533	Sprint LLC	7.625%	2/15/25	15,714	15,992
Grupo Televisa SAB	6.125%	1/31/46	6,403	6,392	Take-Two Interactive Software Inc.	3.550%	4/14/25	6,903	6,760
Grupo Televisa SAB	5.250%	5/24/49	8,454	7,551	Take-Two Interactive Software Inc.	5.000%	3/28/26	17,335	17,395
Interpublic Group of Cos. Inc.	4.200%	4/15/24	4,177	4,151	Take-Two Interactive Software Inc.	3.700%	4/14/27	6,718	6,507
Interpublic Group of Cos. Inc.	4.650%	10/1/28	5,383	5,326	Take-Two Interactive Software Inc.	4.950%	3/28/28	8,780	8,851
Interpublic Group of Cos. Inc.	4.750%	3/30/30	7,381	7,266	Take-Two Interactive Software Inc.	4.000%	4/14/32	5,140	4,889
Interpublic Group of Cos. Inc.	2.400%	3/1/31	7,665	6,490	TCI Communications Inc.	7.875%	2/15/26	8,764	9,307
Interpublic Group of Cos. Inc.	3.375%	3/1/41	2,296	1,750	TCI Communications Inc.	7.125%	2/15/28	8,369	9,157
Interpublic Group of Cos. Inc.	5.400%	10/1/48	9,028	8,556	Telefonica Emisiones SA	4.103%	3/8/27	19,011	18,635
Koninklijke KPN NV	8.375%	10/1/30	7,220	8,503	Telefonica Emisiones SA	7.045%	6/20/36	31,825	36,031
Meta Platforms Inc.	3.500%	8/15/27	17,475	17,009	Telefonica Emisiones SA	4.665%	3/6/38	9,965	9,122
Meta Platforms Inc.	4.600%	5/15/28	20,945	21,268	Telefonica Emisiones SA	5.213%	3/8/47	34,676	32,260
Meta Platforms Inc.	4.800%	5/15/30	13,529	13,863	Telefonica Emisiones SA	4.895%	3/6/48	19,161	16,941
Meta Platforms Inc.	3.850%	8/15/32	42,179	40,112	Telefonica Emisiones SA	5.520%	3/1/49	14,583	14,112
Meta Platforms Inc.	4.950%	5/15/33	24,370	25,146	Telefonica Emisiones SA	8.250%	9/15/30	11,526	13,519
Meta Platforms Inc.	4.450%	8/15/52	23,277	21,419	TELUS Corp.	2.800%	2/16/27	11,603	10,938
Meta Platforms Inc.	5.600%	5/15/53	33,911	36,817	TELUS Corp.	3.400%	5/13/32	10,099	9,002
Meta Platforms Inc.	4.650%	8/15/62	18,465	17,233	TELUS Corp.	4.600%	11/16/48	2,994	2,675
Meta Platforms Inc.	5.750%	5/15/63	22,847	25,045	TELUS Corp.	4.300%	6/15/49	13,609	11,401
NBCUniversal Media LLC	6.400%	4/30/40	1,830	2,053	Tencent Music Entertainment Group	2.000%	9/3/30	7,319	5,933
NBCUniversal Media LLC	5.950%	4/1/41	1,347	1,464	Thomson Reuters Corp.	3.350%	5/15/26	6,605	6,358
NBCUniversal Media LLC	4.450%	1/15/43	12,175	11,146	Thomson Reuters Corp.	5.500%	8/15/35	8,250	8,507
Netflix Inc.	4.375%	11/15/26	24,035	23,921	Thomson Reuters Corp.	5.850%	4/15/40	3,795	3,945
Netflix Inc.	4.875%	4/15/28	36,553	36,999	Thomson Reuters Corp.	5.650%	11/23/43	4,525	4,517
Netflix Inc.	5.875%	11/15/28	16,546	17,479	Time Warner Cable Enterprises LLC	8.375%	7/15/33	11,286	13,121
Netflix Inc.	6.375%	5/15/29	6,577	7,158	Time Warner Cable LLC	6.550%	5/1/37	23,121	22,796
Netflix Inc.	5.375%	11/15/29	8,067	8,332	Time Warner Cable LLC	7.300%	7/1/38	19,442	20,153
Netflix Inc.	4.875%	6/15/30	10,334	10,450	Time Warner Cable LLC	6.750%	6/15/39	20,981	20,886
Omnicom Group Inc.	3.600%	4/15/26	19,403	18,913	Time Warner Cable LLC	5.875%	11/15/40	18,622	16,940
Omnicom Group Inc.	2.450%	4/30/30	9,588	8,337	Time Warner Cable LLC	5.500%	9/1/41	16,564	14,539
Omnicom Group Inc.	4.200%	6/1/30	7,937	7,690	Time Warner Cable LLC	4.500%	9/15/42	11,342	8,960
Omnicom Group Inc.	2.600%	8/1/31	9,523	8,183	T-Mobile USA Inc.	3.500%	4/15/25	44,555	43,633
Orange SA	9.000%	3/1/31	31,965	39,509	T-Mobile USA Inc.	1.500%	2/15/26	18,215	16,967
Orange SA	5.375%	1/13/42	16,460	16,772	T-Mobile USA Inc.	2.250%	2/15/26	15,858	15,033
Orange SA	5.500%	2/6/44	5,799	6,028	T-Mobile USA Inc.	2.625%	4/15/26	11,950	11,370
Paramount Global	2.900%	1/15/27	18,599	17,229	T-Mobile USA Inc.	3.750%	4/15/27	61,641	59,816
Paramount Global	3.375%	2/15/28	3,223	2,946	T-Mobile USA Inc.	5.375%	4/15/27	5,238	5,257
Paramount Global	3.700%	6/1/28	7,907	7,303	T-Mobile USA Inc.	4.750%	2/1/28	17,604	17,536
Paramount Global	4.200%	6/1/29	7,991	7,476	T-Mobile USA Inc.	2.050%	2/15/28	30,181	27,239
Paramount Global	7.875%	7/30/30	8,460	9,169	T-Mobile USA Inc.	4.950%	3/15/28	12,229	12,417
Paramount Global	4.950%	1/15/31	16,905	16,051	T-Mobile USA Inc.	4.800%	7/15/28	12,795	12,898
Paramount Global	4.200%	5/19/32	11,981	10,713	T-Mobile USA Inc.	2.625%	2/15/29	13,199	11,889
Paramount Global	5.500%	5/15/33	4,571	4,332	T-Mobile USA Inc.	2.400%	3/15/29	4,055	3,635
Paramount Global	6.875%	4/30/36	13,437	13,642	T-Mobile USA Inc.	3.375%	4/15/29	24,605	22,860
Paramount Global	5.900%	10/15/40	3,959	3,590	T-Mobile USA Inc.	3.875%	4/15/30	107,102	101,681
Paramount Global	4.850%	7/1/42	5,786	4,637	T-Mobile USA Inc.	2.550%	2/15/31	42,682	36,743
Paramount Global	4.375%	3/15/43	19,375	14,388	T-Mobile USA Inc.	2.875%	2/15/31	15,808	13,921
Paramount Global	5.850%	9/1/43	16,127	14,547	T-Mobile USA Inc.	3.500%	4/15/31	40,232	36,800
Paramount Global	5.250%	4/1/44	1,785	1,461					
Paramount Global	4.900%	8/15/44	10,577	8,403					
Paramount Global	4.600%	1/15/45	8,120	6,187					
Paramount Global	4.950%	5/19/50	13,185	10,699					
Rogers Communications Inc.	2.950%	3/15/25	17,347	16,859					
Rogers Communications Inc.	3.625%	12/15/25	9,155	8,890					



## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
T-Mobile USA Inc.	2.250%	11/15/31	10,746	8,942	Vodafone Group plc	7.875%	2/15/30	4,063	4,659
T-Mobile USA Inc.	2.700%	3/15/32	10,465	8,929	Vodafone Group plc	6.150%	2/27/37	12,854	13,917
T-Mobile USA Inc.	5.200%	1/15/33	19,953	20,443	Vodafone Group plc	4.375%	2/19/43	20,283	17,706
T-Mobile USA Inc.	5.050%	7/15/33	33,987	34,280	Vodafone Group plc	5.250%	5/30/48	6,184	6,033
T-Mobile USA Inc.	4.375%	4/15/40	30,454	27,571	Vodafone Group plc	4.875%	6/19/49	26,142	23,717
T-Mobile USA Inc.	3.000%	2/15/41	32,850	24,625	Vodafone Group plc	4.250%	9/17/50	21,416	17,831
T-Mobile USA Inc.	4.500%	4/15/50	53,796	47,627	Vodafone Group plc	5.625%	2/10/53	22,776	23,061
T-Mobile USA Inc.	3.300%	2/15/51	57,481	41,636	Vodafone Group plc	5.125%	6/19/59	6,437	5,875
T-Mobile USA Inc.	3.400%	10/15/52	28,560	20,856	Vodafone Group plc	5.750%	2/10/63	4,565	4,641
T-Mobile USA Inc.	5.650%	1/15/53	15,549	16,230	Walt Disney Co.	3.350%	3/24/25	16,784	16,477
T-Mobile USA Inc.	5.750%	1/15/54	16,430	17,433	Walt Disney Co.	3.700%	10/15/25	14,515	14,265
T-Mobile USA Inc.	3.600%	11/15/60	27,226	19,908	Walt Disney Co.	1.750%	1/13/26	19,335	18,297
T-Mobile USA Inc.	5.800%	9/15/62	5,858	6,267	Walt Disney Co.	3.375%	11/15/26	10,779	10,466
5 TWDC Enterprises 18 Corp.	3.150%	9/17/25	18,726	18,239	Walt Disney Co.	3.700%	3/23/27	8,540	8,412
5 TWDC Enterprises 18 Corp.	3.000%	2/13/26	12,300	11,897	Walt Disney Co.	2.200%	1/13/28	15,451	14,308
5 TWDC Enterprises 18 Corp.	1.850%	7/30/26	15,798	14,785	Walt Disney Co.	2.000%	9/1/29	20,519	18,227
5 TWDC Enterprises 18 Corp.	2.950%	6/15/27	3,014	2,892	Walt Disney Co.	3.800%	3/22/30	16,645	16,172
5 TWDC Enterprises 18 Corp.	7.000%	3/1/32	6,584	7,701	Walt Disney Co.	2.650%	1/13/31	10,388	9,248
5 TWDC Enterprises 18 Corp.	4.375%	8/16/41	11,725	10,778	Walt Disney Co.	6.550%	3/15/33	9,118	10,549
5 TWDC Enterprises 18 Corp.	4.125%	12/1/41	12,989	11,654	Walt Disney Co.	6.200%	12/15/34	18,982	21,481
5 TWDC Enterprises 18 Corp.	3.700%	12/1/42	11,713	9,917	Walt Disney Co.	6.400%	12/15/35	17,239	19,753
5 TWDC Enterprises 18 Corp.	4.125%	6/1/44	7,461	6,663	Walt Disney Co.	6.150%	3/1/37	13,723	15,236
5 TWDC Enterprises 18 Corp.	3.000%	7/30/46	2,093	1,538	Walt Disney Co.	6.650%	11/15/37	7,614	8,948
VeriSign Inc.	4.750%	7/15/27	367	364	Walt Disney Co.	4.625%	3/23/40	12,795	12,474
VeriSign Inc.	2.700%	6/15/31	9,652	8,282	Walt Disney Co.	3.500%	5/13/40	22,900	19,323
Verizon Communications Inc.	3.376%	2/15/25	23,763	23,326	Walt Disney Co.	6.150%	2/15/41	934	1,049
Verizon Communications Inc.	0.850%	11/20/25	23,865	22,188	Walt Disney Co.	5.400%	10/1/43	8,820	9,246
Verizon Communications Inc.	1.450%	3/20/26	31,661	29,489	Walt Disney Co.	4.750%	9/15/44	17,965	17,332
Verizon Communications Inc.	2.625%	8/15/26	35,935	34,239	Walt Disney Co.	4.950%	10/15/45	2,541	2,496
Verizon Communications Inc.	4.125%	3/16/27	41,480	40,890	Walt Disney Co.	4.750%	11/15/46	7,883	7,560
Verizon Communications Inc.	3.000%	3/22/27	7,404	7,040	Walt Disney Co.	2.750%	9/1/49	26,065	17,912
Verizon Communications Inc.	2.100%	3/22/28	45,885	41,482	Walt Disney Co.	4.700%	3/23/50	14,765	14,370
Verizon Communications Inc.	4.329%	9/21/28	61,960	61,324	Walt Disney Co.	3.600%	1/13/51	26,158	21,047
Verizon Communications Inc.	3.875%	2/8/29	4,284	4,154	Walt Disney Co.	3.800%	5/13/60	14,684	11,961
Verizon Communications Inc.	4.016%	12/3/29	54,857	53,075	Warnermedia Holdings Inc.	3.638%	3/15/25	24,786	24,264
Verizon Communications Inc.	3.150%	3/22/30	26,944	24,647	Warnermedia Holdings Inc.	3.788%	3/15/25	7,297	7,146
Verizon Communications Inc.	1.500%	9/18/30	13,050	10,759	Warnermedia Holdings Inc.	3.755%	3/15/27	53,547	51,321
Verizon Communications Inc.	1.680%	10/30/30	33,476	27,581	Warnermedia Holdings Inc.	4.054%	3/15/29	20,200	19,154
Verizon Communications Inc.	7.750%	12/1/30	2,650	3,106	Warnermedia Holdings Inc.	4.279%	3/15/32	66,650	60,976
Verizon Communications Inc.	1.750%	1/20/31	31,443	25,878	Warnermedia Holdings Inc.	5.050%	3/15/42	60,310	53,174
Verizon Communications Inc.	2.550%	3/21/31	59,173	51,032	Warnermedia Holdings Inc.	5.141%	3/15/52	98,610	84,848
Verizon Communications Inc.	2.355%	3/15/32	67,462	56,161	Warnermedia Holdings Inc.	5.391%	3/15/62	34,117	29,341
Verizon Communications Inc.	5.050%	5/9/33	13,189	13,468	Weibo Corp.	3.375%	7/8/30	9,755	8,386
Verizon Communications Inc.	4.500%	8/10/33	45,398	44,298					7,259,091
Verizon Communications Inc.	4.400%	11/1/34	41,400	39,870	<b>Consumer Discretionary (1.7%)</b>				
Verizon Communications Inc.	5.850%	9/15/35	1,680	1,807	Alibaba Group Holding Ltd.	3.400%	12/6/27	33,015	31,299
Verizon Communications Inc.	4.272%	1/15/36	16,095	15,158	Alibaba Group Holding Ltd.	2.125%	2/9/31	16,626	13,768
Verizon Communications Inc.	5.250%	3/16/37	12,740	13,264	Alibaba Group Holding Ltd.	4.500%	11/28/34	10,591	9,940
Verizon Communications Inc.	4.812%	3/15/39	20,063	19,406	Alibaba Group Holding Ltd.	4.000%	12/6/37	13,038	11,233
Verizon Communications Inc.	2.650%	11/20/40	38,072	27,456	Alibaba Group Holding Ltd.	2.700%	2/9/41	12,415	8,500
Verizon Communications Inc.	3.400%	3/22/41	53,768	42,923	Alibaba Group Holding Ltd.	4.200%	12/6/47	22,857	18,661
Verizon Communications Inc.	2.850%	9/3/41	15,420	11,413	Alibaba Group Holding Ltd.	3.150%	2/9/51	18,501	12,276
Verizon Communications Inc.	4.750%	11/1/41	8,675	8,433	Alibaba Group Holding Ltd.	4.400%	12/6/57	13,242	10,766
Verizon Communications Inc.	3.850%	11/1/42	3,471	2,917	Alibaba Group Holding Ltd.	3.250%	2/9/61	13,162	8,317
Verizon Communications Inc.	4.125%	8/15/46	19,544	16,799	Amazon.com Inc.	3.800%	12/5/24	7,218	7,143
Verizon Communications Inc.	4.862%	8/21/46	28,587	27,311	Amazon.com Inc.	3.000%	4/13/25	17,900	17,531
Verizon Communications Inc.	5.500%	3/16/47	5,049	5,302	Amazon.com Inc.	0.800%	6/3/25	17,521	16,606
Verizon Communications Inc.	4.522%	9/15/48	18,083	16,495	Amazon.com Inc.	4.600%	12/1/25	13,858	13,908
Verizon Communications Inc.	4.000%	3/22/50	21,344	17,720	Amazon.com Inc.	5.200%	12/3/25	19,147	19,380
Verizon Communications Inc.	2.875%	11/20/50	36,536	24,893	Amazon.com Inc.	1.000%	5/12/26	15,243	14,086
Verizon Communications Inc.	3.550%	3/22/51	62,007	47,838	Amazon.com Inc.	3.300%	4/13/27	22,746	22,089
Verizon Communications Inc.	5.012%	8/21/54	1,295	1,275	Amazon.com Inc.	1.200%	6/3/27	27,393	24,705
Verizon Communications Inc.	2.987%	10/30/56	65,672	43,699	Amazon.com Inc.	3.150%	8/22/27	42,125	40,482
Verizon Communications Inc.	3.000%	11/20/60	22,297	14,651	Amazon.com Inc.	4.550%	12/1/27	17,089	17,340
Verizon Communications Inc.	3.700%	3/22/61	36,406	27,866	Amazon.com Inc.	1.650%	5/12/28	47,002	42,320
Vodafone Group plc	4.125%	5/30/25	20,311	20,060	Amazon.com Inc.	3.450%	4/13/29	32,412	31,403
Vodafone Group plc	4.375%	5/30/28	8,956	8,942	Amazon.com Inc.	4.650%	12/1/29	13,275	13,617

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Amazon.com Inc.	1.500%	6/3/30	110	93		Choice Hotels International Inc.	3.700%	12/1/29	2,463
Amazon.com Inc.	2.100%	5/12/31	53,639	46,264		Choice Hotels International Inc.	3.700%	1/15/31	2,490
Amazon.com Inc.	3.600%	4/13/32	20,889	19,885		Claremont Mckenna College	3.775%	1/1/22	10,300
Amazon.com Inc.	4.700%	12/1/32	15,860	16,295		Darden Restaurants Inc.	3.850%	5/1/27	5,980
Amazon.com Inc.	4.800%	12/5/34	20,390	21,102		Darden Restaurants Inc.	4.550%	2/15/48	5,270
Amazon.com Inc.	3.875%	8/22/37	77,007	71,474		Dick's Sporting Goods Inc.	3.150%	1/15/32	4,510
Amazon.com Inc.	2.875%	5/12/41	33,061	25,968		Dick's Sporting Goods Inc.	4.100%	1/15/52	12,375
Amazon.com Inc.	4.950%	12/5/44	6,087	6,282		DR Horton Inc.	2.600%	10/15/25	8,324
Amazon.com Inc.	4.050%	8/22/47	33,483	30,198		DR Horton Inc.	1.400%	10/15/27	3,922
Amazon.com Inc.	2.500%	6/3/50	39,138	26,075	5	Duke University	2.682%	10/1/44	10,803
Amazon.com Inc.	3.100%	5/12/51	50,720	37,909	5	Duke University	2.757%	10/1/50	4,355
Amazon.com Inc.	3.950%	4/13/52	15,815	13,863	5	Duke University	2.832%	10/1/55	13,068
Amazon.com Inc.	4.250%	8/22/57	28,812	26,570		eBay Inc.	1.900%	3/11/25	14,215
Amazon.com Inc.	2.700%	6/3/60	32,195	21,334		eBay Inc.	5.900%	11/22/25	4,740
Amazon.com Inc.	3.250%	5/12/61	26,600	19,577		eBay Inc.	1.400%	5/10/26	10,765
Amazon.com Inc.	4.100%	4/13/62	9,946	8,794		eBay Inc.	3.600%	6/5/27	13,462
American Honda Finance Corp.	4.600%	4/17/25	12,895	12,858		eBay Inc.	2.700%	3/11/30	19,513
American Honda Finance Corp.	1.200%	7/8/25	7,419	7,037		eBay Inc.	2.600%	5/10/31	11,450
American Honda Finance Corp.	1.000%	9/10/25	10,649	10,013		eBay Inc.	4.000%	7/15/42	11,358
American Honda Finance Corp.	5.250%	7/7/26	15,500	15,777		eBay Inc.	3.650%	5/10/51	13,880
American Honda Finance Corp.	1.300%	9/9/26	3,029	2,784	5	Emory University	2.143%	9/1/30	10,555
American Honda Finance Corp.	2.300%	9/9/26	8,653	8,184	5	Emory University	2.969%	9/1/50	5,382
American Honda Finance Corp.	2.350%	1/8/27	5,520	5,185	5	Ford Foundation	2.415%	6/1/50	5,430
American Honda Finance Corp.	2.000%	3/24/28	14,371	13,028	5	Ford Foundation	2.815%	6/1/70	12,960
American Honda Finance Corp.	5.125%	7/7/28	9,865	10,178		Ford Motor Co.	9.625%	4/22/30	2,125
American Honda Finance Corp.	5.650%	11/15/28	8,110	8,492		Ford Motor Co.	7.450%	7/16/31	4,045
American Honda Finance Corp.	2.250%	1/12/29	4,525	4,087		Ford Motor Co.	3.250%	2/12/32	48,489
American Honda Finance Corp.	4.600%	4/17/30	15,895	15,902		Ford Motor Co.	6.100%	8/19/32	7,338
American Honda Finance Corp.	1.800%	1/13/31	14,908	12,610		Ford Motor Co.	4.750%	1/15/43	28,668
American University	3.672%	4/1/49	7,294	5,923		Ford Motor Co.	7.400%	11/1/46	2,190
Aptiv plc	4.350%	3/15/29	2,070	2,020		Ford Motor Co.	5.291%	12/8/46	16,551
Aptiv plc	3.250%	3/1/32	7,881	6,967		Ford Motor Credit Co. LLC	5.125%	6/16/25	7,500
Aptiv plc	4.400%	10/1/46	4,245	3,435		Ford Motor Credit Co. LLC	4.134%	8/4/25	9,132
Aptiv plc	5.400%	3/15/49	5,360	4,998		Ford Motor Credit Co. LLC	4.542%	8/1/26	3,912
Aptiv plc	3.100%	12/1/51	18,794	12,271		Ford Motor Credit Co. LLC	2.700%	8/10/26	7,494
Aptiv plc	4.150%	5/1/52	11,925	9,451		Ford Motor Credit Co. LLC	4.271%	1/9/27	4,475
AutoNation Inc.	4.500%	10/1/25	6,029	5,907		Ford Motor Credit Co. LLC	4.950%	5/28/27	5,864
AutoNation Inc.	3.800%	11/15/27	8,475	7,956		Ford Motor Credit Co. LLC	4.125%	8/17/27	10,695
AutoNation Inc.	1.950%	8/1/28	770	663		Ford Motor Credit Co. LLC	3.815%	11/2/27	3,737
AutoNation Inc.	4.750%	6/1/30	3,555	3,431		Ford Motor Credit Co. LLC	7.350%	11/4/27	7,374
AutoNation Inc.	2.400%	8/1/31	4,730	3,810		Ford Motor Credit Co. LLC	2.900%	2/16/28	8,782
AutoNation Inc.	3.850%	3/1/32	10,880	9,687		Ford Motor Credit Co. LLC	6.800%	5/12/28	7,889
AutoZone Inc.	3.250%	4/15/25	8,320	8,125		Ford Motor Credit Co. LLC	6.798%	11/7/28	25,315
AutoZone Inc.	3.125%	4/21/26	11,275	10,849		Ford Motor Credit Co. LLC	2.900%	2/10/29	11,037
AutoZone Inc.	5.050%	7/15/26	6,880	6,917		Ford Motor Credit Co. LLC	5.113%	5/3/29	29,586
AutoZone Inc.	3.750%	6/1/27	12,599	12,238		Ford Motor Credit Co. LLC	7.350%	3/6/30	28,652
AutoZone Inc.	4.500%	2/1/28	5,440	5,410		Ford Motor Credit Co. LLC	7.200%	6/10/30	2,808
AutoZone Inc.	6.250%	11/1/28	6,050	6,430		Ford Motor Credit Co. LLC	4.000%	11/13/30	20,808
AutoZone Inc.	3.750%	4/18/29	10,479	10,015		Ford Motor Credit Co. LLC	3.625%	6/17/31	2,689
AutoZone Inc.	4.000%	4/15/30	17,079	16,418		Ford Motor Credit Co. LLC	7.122%	8/17/33	22,353
AutoZone Inc.	1.650%	1/15/31	8,591	6,983		Fortune Brands Innovations Inc.	4.000%	6/15/25	9,201
AutoZone Inc.	4.750%	8/1/32	20,255	20,070		Fortune Brands Innovations Inc.	3.250%	9/15/29	9,020
AutoZone Inc.	4.750%	2/1/33	7,700	7,592		Fortune Brands Innovations Inc.	4.000%	3/25/32	2,800
AutoZone Inc.	5.200%	8/1/33	5,095	5,186		Fortune Brands Innovations Inc.	5.875%	6/1/33	9,610
Best Buy Co. Inc.	4.450%	10/1/28	10,200	10,145		Fortune Brands Innovations Inc.	4.500%	3/25/52	4,595
Best Buy Co. Inc.	1.950%	10/1/30	5,097	4,236		General Motors Co.	4.000%	4/1/25	7,246
BorgWarner Inc.	2.650%	7/1/27	14,285	13,244		General Motors Co.	6.125%	10/1/25	5,515
BorgWarner Inc.	4.375%	3/15/45	6,815	5,633		General Motors Co.	5.000%	10/1/28	10,004
Brown University	2.924%	9/1/50	6,386	4,636	5	General Motors Co.	5.400%	10/15/29	8,796
Brunswick Corp.	2.400%	8/18/31	8,850	7,143		General Motors Co.	5.600%	10/15/32	13,435
Brunswick Corp.	4.400%	9/15/32	5,895	5,371		General Motors Co.	5.000%	4/1/35	20,858
Brunswick Corp.	5.100%	4/1/52	5,370	4,201		General Motors Co.	6.600%	4/1/36	23,410
California Endowment	2.498%	4/1/51	4,040	2,619	5	General Motors Co.	5.150%	4/1/38	13,439
California Institute of Technology	4.321%	8/1/45	2,985	2,754		General Motors Co.	6.250%	10/2/43	31,117
California Institute of Technology	4.700%	11/1/11	8,780	7,874		General Motors Co.	5.200%	4/1/45	12,797
California Institute of Technology	3.650%	9/1/19	6,570	4,672		General Motors Co.	6.750%	4/1/46	19,087
Case Western Reserve University	5.405%	6/1/22	3,370	3,370	5	General Motors Co.	5.400%	4/1/48	13,147

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
General Motors Co.	5.950%	4/1/49	8,508	8,345	Home Depot Inc.	5.950%	4/1/41	11,011	12,322
General Motors Financial Co. Inc.	4.000%	1/15/25	28,467	28,001	Home Depot Inc.	4.200%	4/1/43	13,017	11,855
General Motors Financial Co. Inc.	2.900%	2/26/25	34,171	33,170	Home Depot Inc.	4.875%	2/15/44	14,851	14,730
General Motors Financial Co. Inc.	3.800%	4/7/25	7,314	7,167	Home Depot Inc.	4.400%	3/15/45	7,460	6,933
General Motors Financial Co. Inc.	4.350%	4/9/25	16,144	15,915	Home Depot Inc.	4.250%	4/1/46	21,743	19,682
General Motors Financial Co. Inc.	2.750%	6/20/25	10,805	10,399	Home Depot Inc.	3.900%	6/15/47	17,973	15,456
General Motors Financial Co. Inc.	4.300%	7/13/25	35,377	34,804	Home Depot Inc.	4.500%	12/6/48	6,803	6,428
General Motors Financial Co. Inc.	1.250%	1/8/26	11,653	10,784	Home Depot Inc.	3.125%	12/15/49	44,720	33,324
General Motors Financial Co. Inc.	5.250%	3/1/26	15,378	15,391	Home Depot Inc.	3.350%	4/15/50	32,492	25,261
General Motors Financial Co. Inc.	5.400%	4/6/26	13,775	13,871	Home Depot Inc.	2.375%	3/15/51	11,790	7,488
General Motors Financial Co. Inc.	1.500%	6/10/26	20,260	18,575	Home Depot Inc.	2.750%	9/15/51	7,049	4,826
General Motors Financial Co. Inc.	4.000%	10/6/26	26,107	25,406	Home Depot Inc.	3.625%	4/15/52	25,875	21,003
General Motors Financial Co. Inc.	4.350%	1/17/27	25,883	25,378	Home Depot Inc.	4.950%	9/15/52	13,070	13,249
General Motors Financial Co. Inc.	2.250%	2/26/27	490	451	Home Depot Inc.	3.500%	9/15/56	14,666	11,542
General Motors Financial Co. Inc.	5.000%	4/9/27	16,368	16,343	Honda Motor Co. Ltd.	2.534%	3/10/27	3,288	3,104
General Motors Financial Co. Inc.	2.700%	8/20/27	10,092	9,308	Honda Motor Co. Ltd.	2.967%	3/10/32	13,185	12,053
General Motors Financial Co. Inc.	3.850%	1/5/28	8,936	8,543	Howard University	5.209%	10/1/52	4,650	4,238
General Motors Financial Co. Inc.	2.400%	4/10/28	13,535	12,156	Hyatt Hotels Corp.	4.850%	3/15/26	9,342	9,267
General Motors Financial Co. Inc.	5.800%	6/23/28	17,555	18,047	Hyatt Hotels Corp.	5.750%	1/30/27	4,600	4,702
General Motors Financial Co. Inc.	5.800%	1/7/29	20,000	20,489	Hyatt Hotels Corp.	4.375%	9/15/28	10,728	10,418
General Motors Financial Co. Inc.	5.650%	1/17/29	11,011	11,271	Hyatt Hotels Corp.	5.750%	4/23/30	11,218	11,615
General Motors Financial Co. Inc.	4.300%	4/6/29	17,730	17,103	JD.com Inc.	3.875%	4/29/26	6,970	6,790
General Motors Financial Co. Inc.	3.600%	6/21/30	13,200	12,000	JD.com Inc.	3.375%	1/14/30	9,826	8,892
General Motors Financial Co. Inc.	2.350%	1/8/31	2,963	2,450	JD.com Inc.	4.125%	1/14/50	3,865	3,018
General Motors Financial Co. Inc.	2.700%	6/10/31	11,385	9,551	Johns Hopkins University	4.705%	7/1/32	4,210	4,298
General Motors Financial Co. Inc.	3.100%	1/12/32	10,481	8,929	Johns Hopkins University	4.083%	7/1/53	5,339	4,729
General Motors Financial Co. Inc.	6.400%	1/9/33	13,170	14,026	Johns Hopkins University	2.813%	1/1/60	7,727	5,140
General Motors Financial Co. Inc.	6.100%	1/7/34	20,000	20,567	Lear Corp.	3.800%	9/15/27	3,296	3,178
Genuine Parts Co.	1.750%	2/1/25	3,600	3,461	Lear Corp.	4.250%	5/15/29	9,974	9,595
Genuine Parts Co.	1.875%	11/1/30	7,160	5,794	Lear Corp.	3.500%	5/30/30	7,600	6,802
Genuine Parts Co.	6.875%	11/1/33	7,500	8,331	Lear Corp.	2.600%	1/15/32	3,235	2,642
George Washington University	4.300%	9/15/44	6,690	5,881	Lear Corp.	5.250%	5/15/49	8,046	7,438
George Washington University	4.868%	9/15/45	5,644	5,509	Lear Corp.	3.550%	1/15/52	2,075	1,451
George Washington University	4.126%	9/15/48	11,032	9,829	Leggett & Platt Inc.	3.500%	11/15/27	14,485	13,678
Georgetown University	4.315%	4/1/49	4,600	4,083	Leggett & Platt Inc.	4.400%	3/15/29	6,480	6,280
Georgetown University	2.943%	4/1/50	8,485	5,888	Leggett & Platt Inc.	3.500%	11/15/51	8,000	5,765
Georgetown University	5.115%	4/1/53	2,830	2,931	Leland Stanford Junior University	1.289%	6/1/27	5,488	4,958
Georgetown University	5.215%	10/1/18	3,937	3,778	Leland Stanford Junior University	3.647%	5/1/48	15,816	13,636
GXO Logistics Inc.	1.650%	7/15/26	7,329	6,624	Leland Stanford Junior University	2.413%	6/1/50	6,151	4,120
GXO Logistics Inc.	2.650%	7/15/31	8,750	7,187	Lennar Corp.	4.750%	5/30/25	9,655	9,599
Harley-Davidson Inc.	3.500%	7/28/25	8,820	8,565	Lennar Corp.	5.250%	6/1/26	19,090	19,167
Harley-Davidson Inc.	4.625%	7/28/45	14,125	11,339	Lennar Corp.	4.750%	11/29/27	18,349	18,351
Hasbro Inc.	3.550%	11/19/26	16,526	15,672	Lowe's Cos. Inc.	4.000%	4/15/25	6,322	6,239
Hasbro Inc.	3.500%	9/15/27	6,306	5,946	Lowe's Cos. Inc.	4.400%	9/8/25	3,635	3,611
Hasbro Inc.	3.900%	11/19/29	12,079	11,258	Lowe's Cos. Inc.	3.375%	9/15/25	18,374	17,934
Hasbro Inc.	6.350%	3/15/40	5,399	5,619	Lowe's Cos. Inc.	4.800%	4/1/26	10,840	10,848
Hasbro Inc.	5.100%	5/15/44	13,777	12,134	Lowe's Cos. Inc.	2.500%	4/15/26	15,504	14,771
Home Depot Inc.	2.700%	4/15/25	3,485	3,402	Lowe's Cos. Inc.	3.350%	4/1/27	9,701	9,351
Home Depot Inc.	3.350%	9/15/25	3,993	3,917	Lowe's Cos. Inc.	3.100%	5/3/27	17,220	16,506
Home Depot Inc.	3.000%	4/1/26	17,771	17,231	Lowe's Cos. Inc.	1.300%	4/15/28	9,399	8,258
Home Depot Inc.	2.125%	9/15/26	13,559	12,769	Lowe's Cos. Inc.	1.700%	9/15/28	11,739	10,387
Home Depot Inc.	4.950%	9/30/26	6,620	6,714	Lowe's Cos. Inc.	6.500%	3/15/29	4,450	4,829
Home Depot Inc.	2.500%	4/15/27	22,474	21,205	Lowe's Cos. Inc.	3.650%	4/5/29	22,824	22,003
Home Depot Inc.	2.800%	9/14/27	24,546	23,350	Lowe's Cos. Inc.	4.500%	4/15/30	8,364	8,323
Home Depot Inc.	0.900%	3/15/28	2,758	2,414	Lowe's Cos. Inc.	1.700%	10/15/30	15,385	12,792
Home Depot Inc.	1.500%	9/15/28	4,773	4,232	Lowe's Cos. Inc.	2.625%	4/1/31	30,724	26,927
Home Depot Inc.	3.900%	12/6/28	5,633	5,552	Lowe's Cos. Inc.	3.750%	4/1/32	30,655	28,670
Home Depot Inc.	4.900%	4/15/29	5,000	5,140	Lowe's Cos. Inc.	5.000%	4/15/33	15,430	15,761
Home Depot Inc.	2.950%	6/15/29	26,120	24,578	Lowe's Cos. Inc.	5.150%	7/1/33	15,975	16,422
Home Depot Inc.	2.700%	4/15/30	39,257	35,911	Lowe's Cos. Inc.	5.000%	4/15/40	9,458	9,241
Home Depot Inc.	1.375%	3/15/31	23,673	19,350	Lowe's Cos. Inc.	2.800%	9/15/41	8,745	6,383
Home Depot Inc.	1.875%	9/15/31	14,803	12,390	Lowe's Cos. Inc.	4.250%	9/15/44	1,119	918
Home Depot Inc.	3.250%	4/15/32	18,797	17,375	Lowe's Cos. Inc.	3.700%	4/15/46	18,078	14,295
Home Depot Inc.	4.500%	9/15/32	12,809	13,064	Lowe's Cos. Inc.	4.050%	5/3/47	21,697	17,896
Home Depot Inc.	5.875%	12/16/36	36,237	40,517	Lowe's Cos. Inc.	4.550%	4/5/49	17,044	15,056
Home Depot Inc.	3.300%	4/15/40	20,106	16,666	Lowe's Cos. Inc.	5.125%	4/15/50	8,070	7,784
Home Depot Inc.	5.400%	9/15/40	12,967	13,679	Lowe's Cos. Inc.	3.000%	10/15/50	14,582	9,931

## Total Bond Market Index Fund

			Face Amount (\$000)	Market Value* (\$000)				Face Amount (\$000)	Market Value* (\$000)		
	Coupon	Maturity Date				Coupon	Maturity Date				
	Lowe's Cos. Inc.	3.500%	4/1/51	6,710	5,009		McDonald's Corp.	5.450%	8/14/53	5,000	5,326
	Lowe's Cos. Inc.	4.250%	4/1/52	24,514	20,780		MDC Holdings Inc.	6.000%	1/15/43	9,271	8,651
	Lowe's Cos. Inc.	5.625%	4/15/53	18,430	19,429		Mercedes-Benz Finance North America LLC	8.500%	1/18/31	9,679	12,135
	Lowe's Cos. Inc.	5.750%	7/1/53	3,030	3,219	7	Mercedes-Benz Finance North America LLC	2.450%	3/2/31	3,000	2,600
	Lowe's Cos. Inc.	4.450%	4/1/62	20,340	17,239		Mohawk Industries Inc.	5.850%	9/18/28	5,235	5,426
	Lowe's Cos. Inc.	5.800%	9/15/62	13,898	14,688		Mohawk Industries Inc.	3.625%	5/15/30	6,540	6,050
	Lowe's Cos. Inc.	5.850%	4/1/63	9,655	10,153		NIKE Inc.	2.400%	3/27/25	7,895	7,676
	Magna International Inc.	4.150%	10/1/25	4,539	4,471		NIKE Inc.	2.375%	11/1/26	13,948	13,243
	Magna International Inc.	2.450%	6/15/30	6,014	5,265		NIKE Inc.	2.750%	3/27/27	7,745	7,385
	Magna International Inc.	5.500%	3/21/33	6,500	6,887		NIKE Inc.	2.850%	3/27/30	15,563	14,312
5	Marriott International Inc.	3.750%	3/15/25	9,733	9,566		NIKE Inc.	3.250%	3/27/40	13,202	11,096
	Marriott International Inc.	5.750%	5/1/25	2,023	2,036		NIKE Inc.	3.625%	5/1/43	6,957	6,007
5	Marriott International Inc.	3.750%	10/1/25	7,091	6,924		NIKE Inc.	3.875%	11/1/45	4,703	4,142
	Marriott International Inc.	3.125%	6/15/26	10,793	10,364		NIKE Inc.	3.375%	11/1/46	6,660	5,375
	Marriott International Inc.	5.000%	10/15/27	7,600	7,695		NIKE Inc.	3.375%	3/27/50	21,049	17,251
5	Marriott International Inc.	4.000%	4/15/28	10,815	10,471	5	Northeastern University	2.894%	10/1/50	3,925	2,752
5	Marriott International Inc.	4.650%	12/1/28	4,245	4,226		Northwestern University	4.643%	12/1/44	13,055	12,505
5	Marriott International Inc.	4.625%	6/15/30	15,140	14,886	5	Northwestern University	2.640%	12/1/50	5,479	3,803
5	Marriott International Inc.	2.850%	4/15/31	11,743	10,185	5	Northwestern University	3.662%	12/1/57	7,732	6,280
5	Marriott International Inc.	3.500%	10/15/32	9,785	8,725		NVR Inc.	3.000%	5/15/30	11,700	10,425
5	Marriott International Inc.	2.750%	10/15/33	8,255	6,813		O'Reilly Automotive Inc.	3.550%	3/15/26	5,516	5,359
	Masco Corp.	3.500%	11/15/27	7,402	7,028		O'Reilly Automotive Inc.	5.750%	11/20/26	3,525	3,609
	Masco Corp.	1.500%	2/15/28	8,005	7,009		O'Reilly Automotive Inc.	3.600%	9/1/27	21,139	20,388
	Masco Corp.	2.000%	10/1/30	4,081	3,374		O'Reilly Automotive Inc.	4.350%	6/1/28	4,617	4,586
	Masco Corp.	2.000%	2/15/31	6,458	5,319		O'Reilly Automotive Inc.	3.900%	6/1/29	6,595	6,369
	Masco Corp.	4.500%	5/15/47	7,220	6,212		O'Reilly Automotive Inc.	4.200%	4/1/30	7,766	7,494
	Masco Corp.	3.125%	2/15/51	2,824	1,979		O'Reilly Automotive Inc.	1.750%	3/15/31	4,575	3,728
5	Massachusetts Institute of Technology	3.959%	7/1/38	9,008	8,165		Owens Corning	4.200%	12/1/24	10,215	10,092
5	Massachusetts Institute of Technology	2.989%	7/1/50	7,665	5,745		Owens Corning	3.400%	8/15/26	5,350	5,158
5	Massachusetts Institute of Technology	2.294%	7/1/51	2,542	1,616		Owens Corning	3.950%	8/15/29	5,850	5,579
	Massachusetts Institute of Technology	3.067%	4/1/52	7,105	5,367		Owens Corning	3.875%	6/1/30	5,000	4,699
	Massachusetts Institute of Technology	5.600%	7/1/11	10,986	12,671		Owens Corning	7.000%	12/1/36	959	1,102
	Massachusetts Institute of Technology	4.678%	7/1/14	7,796	7,546	7	Owens Corning	4.300%	7/15/47	9,025	7,965
	Massachusetts Institute of Technology	3.885%	7/1/16	6,715	5,328		Owens Corning	4.400%	1/30/48	4,605	4,010
	Mattel Inc.	5.450%	11/1/41	4,000	3,582		President & Fellows of Harvard College	6.500%	1/15/39	100	116
5	McDonald's Corp.	3.375%	5/26/25	12,498	12,255		President & Fellows of Harvard College	4.875%	10/15/40	6,261	6,357
5	McDonald's Corp.	3.300%	7/1/25	7,508	7,341		President & Fellows of Harvard College	3.150%	7/15/46	10,860	8,491
5	McDonald's Corp.	1.450%	9/1/25	4,045	3,831		President & Fellows of Harvard College	2.517%	10/15/50	10,955	7,430
5	McDonald's Corp.	3.700%	1/30/26	20,137	19,804		President & Fellows of Harvard College	3.745%	11/15/52	5,923	5,139
5	McDonald's Corp.	3.500%	3/1/27	16,044	15,621		President & Fellows of Harvard College	3.300%	7/15/56	7,529	5,740
5	McDonald's Corp.	3.500%	7/1/27	8,053	7,828		PulteGroup Inc.	5.500%	3/1/26	7,650	7,752
5	McDonald's Corp.	3.800%	4/1/28	26,425	25,778		PulteGroup Inc.	5.000%	1/15/27	20,569	20,684
	McDonald's Corp.	4.800%	8/14/28	7,925	8,073		PulteGroup Inc.	7.875%	6/15/32	250	294
5	McDonald's Corp.	2.625%	9/1/29	18,201	16,660		PulteGroup Inc.	6.375%	5/15/33	7,526	8,230
5	McDonald's Corp.	2.125%	3/1/30	9,047	7,907		PulteGroup Inc.	6.000%	2/15/35	5,232	5,503
5	McDonald's Corp.	3.600%	7/1/30	9,131	8,666		Ralph Lauren Corp.	3.750%	9/15/25	5,406	5,297
	McDonald's Corp.	4.950%	8/14/33	8,000	8,223		Ralph Lauren Corp.	2.950%	6/15/30	10,967	9,977
5	McDonald's Corp.	4.700%	12/9/35	14,980	14,788	5	Rockefeller Foundation	2.492%	10/1/50	15,265	10,111
5	McDonald's Corp.	6.300%	10/15/37	6,051	6,858		Ross Stores Inc.	4.600%	4/15/25	11,134	11,050
5	McDonald's Corp.	6.300%	3/1/38	11,574	13,162		Sands China Ltd.	5.375%	8/8/25	23,026	22,685
5	McDonald's Corp.	5.700%	2/1/39	15,200	16,339		Sands China Ltd.	4.300%	1/8/26	10,340	9,934
5	McDonald's Corp.	4.875%	7/15/40	1,996	1,951		Sands China Ltd.	2.550%	3/8/27	8,979	8,140
5	McDonald's Corp.	3.700%	2/15/42	8,824	7,461		Sands China Ltd.	5.650%	8/8/28	24,395	24,061
5	McDonald's Corp.	3.625%	5/1/43	5,554	4,613		Sands China Ltd.	3.100%	3/8/29	8,410	7,299
	McDonald's Corp.	4.600%	5/26/45	7,533	7,111		Sands China Ltd.	4.625%	6/18/30	8,995	8,194
5	McDonald's Corp.	4.875%	12/9/45	25,584	25,220		Sands China Ltd.	3.500%	8/8/31	7,735	6,443
5	McDonald's Corp.	4.450%	3/1/47	14,602	13,408		Snap-on Inc.	3.250%	3/1/27	2,667	2,575
5	McDonald's Corp.	4.450%	9/1/48	4,646	4,307		Snap-on Inc.	4.100%	3/1/48	4,814	4,276
5	McDonald's Corp.	3.625%	9/1/49	18,493	14,862		Snap-on Inc.	3.100%	5/1/50	8,066	6,179
5	McDonald's Corp.	4.200%	4/1/50	13,270	11,791		Stanley Black & Decker Inc.	3.400%	3/1/26	9,741	9,423
5	McDonald's Corp.	5.150%	9/9/52	10,205	10,384						

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Stanley Black & Decker Inc.	4.250%	11/15/28	2,783	2,726	5	Toyota Motor Credit Corp.	3.375%	4/1/30	11,740	11,040	
	Stanley Black & Decker Inc.	2.300%	3/15/30	23,640	20,120		Toyota Motor Credit Corp.	4.550%	5/17/30	7,298	7,351	
	Stanley Black & Decker Inc.	5.200%	9/1/40	7,725	7,522		Toyota Motor Credit Corp.	5.550%	11/20/30	12,570	13,242	
	Stanley Black & Decker Inc.	4.850%	11/15/48	6,470	5,838		Toyota Motor Credit Corp.	1.650%	1/10/31	7,990	6,653	
	Stanley Black & Decker Inc.	2.750%	11/15/50	85	52		Toyota Motor Credit Corp.	1.900%	9/12/31	21,224	17,688	
	Stanley Black & Decker Inc.	4.000%	3/15/60	8,227	6,876		Toyota Motor Credit Corp.	2.400%	1/13/32	2,780	2,385	
	Starbucks Corp.	3.800%	8/15/25	29,129	28,609		Toyota Motor Credit Corp.	4.700%	1/12/33	5,065	5,202	
	Starbucks Corp.	4.750%	2/15/26	3,485	3,500		Tractor Supply Co.	1.750%	11/1/30	6,290	5,158	
	Starbucks Corp.	2.450%	6/15/26	19,140	18,217		Tractor Supply Co.	5.250%	5/15/33	2,900	2,976	
	Starbucks Corp.	2.000%	3/12/27	5,675	5,260		5	Trustees of Boston College	3.129%	7/1/52	5,208	3,816
Starbucks Corp.	3.500%	3/1/28	5,271	5,070	Trustees of Boston University	4.061%		10/1/48	6,412	5,669		
Starbucks Corp.	4.000%	11/15/28	6,443	6,346	Trustees of Princeton University	5.700%		3/1/39	10,210	11,381		
Starbucks Corp.	3.550%	8/15/29	3,511	3,385	Trustees of Princeton University	2.516%		7/1/50	6,220	4,291		
Starbucks Corp.	2.250%	3/12/30	13,744	12,071	Trustees of Princeton University	4.201%		3/1/52	9,775	9,103		
Starbucks Corp.	2.550%	11/15/30	23,546	20,821	5	Trustees of the University of Pennsylvania		2.396%	10/1/50	5,925	3,837	
Starbucks Corp.	4.800%	2/15/33	6,930	7,073		Trustees of the University of Pennsylvania		4.674%	9/1/12	4,392	4,069	
Starbucks Corp.	4.300%	6/15/45	8,079	7,235		Trustees of the University of Pennsylvania		3.610%	2/15/19	3,650	2,625	
Starbucks Corp.	3.750%	12/1/47	9,825	7,926		5		University of Chicago	2.761%	4/1/45	5,539	4,301
Starbucks Corp.	4.500%	11/15/48	15,191	13,867				University of Chicago	2.547%	4/1/50	10,397	7,047
Starbucks Corp.	4.450%	8/15/49	8,310	7,552			University of Chicago	3.000%	10/1/52	4,946	3,578	
Starbucks Corp.	3.350%	3/12/50	8,005	5,998			University of Chicago	4.003%	10/1/53	9,154	8,097	
Starbucks Corp.	3.500%	11/15/50	19,071	14,835			University of Miami	4.063%	4/1/52	7,335	6,266	
Tapestry Inc.	7.050%	11/27/25	2,075	2,124			University of Notre Dame du Lac	3.438%	2/15/45	16,404	13,268	
Tapestry Inc.	7.000%	11/27/26	2,540	2,635			University of Notre Dame du Lac	3.394%	2/15/48	11,394	9,246	
Tapestry Inc.	4.125%	7/15/27	3,538	3,369	University of Southern California		3.028%	10/1/39	12,095	9,989		
Tapestry Inc.	7.350%	11/27/28	7,635	8,013	University of Southern California		3.841%	10/1/47	16,330	13,948		
Tapestry Inc.	7.700%	11/27/30	13,100	13,813	University of Southern California		2.805%	10/1/50	5,502	3,828		
5	Tapestry Inc.	3.050%	3/15/32	6,669	5,407	University of Southern California	2.945%	10/1/51	7,290	5,168		
	Tapestry Inc.	7.850%	11/27/33	16,000	17,085	University of Southern California	4.976%	10/1/53	5,885	6,067		
	Thomas Jefferson University	3.847%	11/1/57	8,060	5,983	University of Southern California	5.250%	10/1/11	3,863	3,995		
	TJX Cos. Inc.	2.250%	9/15/26	22,995	21,812	University of Southern California	3.226%	10/1/20	1,844	1,166		
	TJX Cos. Inc.	1.150%	5/15/28	7,150	6,265	VF Corp.	2.400%	4/23/25	9,315	8,898		
	TJX Cos. Inc.	3.875%	4/15/30	9,105	8,802	VF Corp.	2.800%	4/23/27	3,790	3,478		
	TJX Cos. Inc.	1.600%	5/15/31	5,750	4,776	VF Corp.	2.950%	4/23/30	9,246	7,727		
	TJX Cos. Inc.	4.500%	4/15/50	1,570	1,498	5	Washington University	3.524%	4/15/54	9,688	7,800	
	Toll Brothers Finance Corp.	4.875%	11/15/25	4,580	4,547		Washington University	4.349%	4/15/22	5,335	4,526	
	Toll Brothers Finance Corp.	4.350%	2/15/28	10,935	10,686		Whirlpool Corp.	3.700%	5/1/25	4,608	4,505	
Toll Brothers Finance Corp.	3.800%	11/1/29	5,320	4,983	Whirlpool Corp.		4.750%	2/26/29	20,570	20,487		
Toyota Motor Corp.	1.339%	3/25/26	14,697	13,701	Whirlpool Corp.		2.400%	5/15/31	2,772	2,324		
Toyota Motor Corp.	5.275%	7/13/26	6,920	7,044	Whirlpool Corp.		4.700%	5/14/32	3,025	2,936		
Toyota Motor Corp.	5.118%	7/13/28	6,400	6,640	Whirlpool Corp.		5.500%	3/1/33	4,050	4,134		
Toyota Motor Corp.	3.669%	7/20/28	5,273	5,151	Whirlpool Corp.		4.500%	6/1/46	5,857	4,955		
Toyota Motor Corp.	2.760%	7/2/29	7,679	7,197	Whirlpool Corp.		4.600%	5/15/50	5,370	4,534		
Toyota Motor Corp.	5.123%	7/13/33	4,060	4,377	5		William Marsh Rice University	3.574%	5/15/45	11,243	9,388	
Toyota Motor Credit Corp.	1.450%	1/13/25	11,095	10,708		William Marsh Rice University	3.774%	5/15/55	1,140	950		
Toyota Motor Credit Corp.	1.800%	2/13/25	17,959	17,368		Yale University	0.873%	4/15/25	7,299	6,934		
Toyota Motor Credit Corp.	3.000%	4/1/25	4,019	3,930		Yale University	1.482%	4/15/30	12,292	10,249		
Toyota Motor Credit Corp.	3.400%	4/14/25	12,527	12,298		Yale University	2.402%	4/15/50	9,734	6,413		
Toyota Motor Credit Corp.	3.950%	6/30/25	8,175	8,081								
Toyota Motor Credit Corp.	5.600%	9/11/25	10,250	10,423								
Toyota Motor Credit Corp.	0.800%	10/16/25	13,047	12,200								
Toyota Motor Credit Corp.	0.800%	1/9/26	9,103	8,448								
Toyota Motor Credit Corp.	4.450%	5/18/26	10,875	10,859								
5	Toyota Motor Credit Corp.	1.125%	6/18/26	16,109	14,876	Consumer Staples (1.8%)						
	Toyota Motor Credit Corp.	5.000%	8/14/26	7,130	7,219	Ahold Finance USA LLC	6.875%	5/1/29	3,353	3,713		
	Toyota Motor Credit Corp.	5.400%	11/20/26	11,190	11,461	Altria Group Inc.	2.350%	5/6/25	4,386	4,231		
	Toyota Motor Credit Corp.	3.200%	1/11/27	13,003	12,541	Altria Group Inc.	4.400%	2/14/26	21,170	20,974		
	Toyota Motor Credit Corp.	1.900%	1/13/27	6,794	6,304	Altria Group Inc.	2.625%	9/16/26	15,269	14,434		
	Toyota Motor Credit Corp.	1.150%	8/13/27	10,654	9,517	Altria Group Inc.	4.800%	2/14/29	17,011	16,976		
	Toyota Motor Credit Corp.	4.550%	9/20/27	6,406	6,459	Altria Group Inc.	3.400%	5/6/30	6,143	5,612		
	Toyota Motor Credit Corp.	5.450%	11/10/27	5,815	6,030	Altria Group Inc.	2.450%	2/4/32	20,491	16,740		
	Toyota Motor Credit Corp.	3.050%	1/11/28	12,241	11,676	Altria Group Inc.	5.800%	2/14/39	16,527	16,877		
	Toyota Motor Credit Corp.	1.900%	4/6/28	8,968	8,142	Altria Group Inc.	3.400%	2/4/41	36,460	26,763		
5	Toyota Motor Credit Corp.	5.250%	9/11/28	10,000	10,367	Altria Group Inc.	4.250%	8/9/42	12,054	9,831		
	Toyota Motor Credit Corp.	3.650%	1/8/29	10,854	10,591	Altria Group Inc.	4.500%	5/2/43	19,320	16,109		
	Toyota Motor Credit Corp.	4.450%	6/29/29	6,750	6,783	Altria Group Inc.	5.375%	1/31/44	4,496	4,440		
	Toyota Motor Credit Corp.	2.150%	2/13/30	14,333	12,658	Altria Group Inc.	3.875%	9/16/46	31,549	23,727		
						Altria Group Inc.	5.950%	2/14/49	25,953	26,411		

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Altria Group Inc.	4.450%	5/6/50	13,490	10,719	BAT Capital Corp.	3.734%	9/25/40	12,855	9,476
Altria Group Inc.	3.700%	2/4/51	14,175	10,010	BAT Capital Corp.	7.079%	8/2/43	10,180	10,824
Altria Group Inc.	6.200%	2/14/59	3,735	3,953	BAT Capital Corp.	4.540%	8/15/47	26,319	20,242
5 Anheuser-Busch Cos. LLC	3.650%	2/1/26	13,063	12,822	BAT Capital Corp.	4.758%	9/6/49	6,751	5,358
5 Anheuser-Busch Cos. LLC	4.700%	2/1/36	84,002	83,837	BAT Capital Corp.	5.282%	4/2/50	14,521	12,447
5 Anheuser-Busch Cos. LLC	4.900%	2/1/46	170,801	168,515	BAT Capital Corp.	3.984%	9/25/50	5,725	4,045
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	28,161	28,152	BAT Capital Corp.	5.650%	3/16/52	4,890	4,433
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	21,712	20,684	BAT Capital Corp.	7.081%	8/2/53	11,055	11,829
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	37,284	36,348	BAT International Finance plc	1.668%	3/25/26	26,002	24,149
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	37,486	37,050	BAT International Finance plc	4.448%	3/16/28	8,975	8,836
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	64,913	66,000	BAT International Finance plc	5.931%	2/2/29	13,273	13,796
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	26,348	25,112	Brown-Forman Corp.	3.500%	4/15/25	4,948	4,856
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	6,255	6,506	Brown-Forman Corp.	4.750%	4/15/33	13,185	13,435
Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	3,357	3,668	Brown-Forman Corp.	4.000%	4/15/38	1,620	1,468
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	29,008	27,556	Brown-Forman Corp.	4.500%	7/15/45	6,127	5,701
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	8,679	11,593	Bunge Ltd. Finance Corp.	1.630%	8/17/25	6,493	6,136
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	18,236	19,241	Bunge Ltd. Finance Corp.	3.250%	8/15/26	12,202	11,713
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	4,881	6,327	Bunge Ltd. Finance Corp.	3.750%	9/25/27	7,481	7,212
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	7,866	7,361	Bunge Ltd. Finance Corp.	2.750%	5/14/31	12,867	11,197
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	12,477	12,504	Campbell Soup Co.	3.950%	3/15/25	16,672	16,415
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	9,834	9,330	Campbell Soup Co.	3.300%	3/19/25	6,876	6,711
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	25,223	23,286	Campbell Soup Co.	4.150%	3/15/28	21,285	20,856
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	28,435	30,667	Campbell Soup Co.	2.375%	4/24/30	7,980	6,918
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	5,645	5,374	Campbell Soup Co.	3.125%	4/24/50	6,996	4,831
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	19,453	21,820	Church & Dwight Co. Inc.	3.150%	8/1/27	5,491	5,259
Archer-Daniels-Midland Co.	2.500%	8/11/26	16,698	15,901	Church & Dwight Co. Inc.	3.950%	8/1/47	5,209	4,349
Archer-Daniels-Midland Co.	3.250%	3/27/30	10,557	9,858	Church & Dwight Co. Inc.	5.000%	6/15/52	9,125	9,144
Archer-Daniels-Midland Co.	2.900%	3/1/32	9,500	8,448	Clorox Co.	3.100%	10/1/27	7,787	7,360
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,472	3,826	Clorox Co.	3.900%	5/15/28	6,550	6,349
Archer-Daniels-Midland Co.	4.500%	8/15/33	10,340	10,358	Clorox Co.	1.800%	5/15/30	8,681	7,249
Archer-Daniels-Midland Co.	5.375%	9/15/35	2,583	2,767	Coca-Cola Co.	3.375%	3/25/27	3,968	3,877
Archer-Daniels-Midland Co.	3.750%	9/15/47	4,605	3,804	Coca-Cola Co.	2.900%	5/25/27	10,931	10,465
Archer-Daniels-Midland Co.	4.500%	3/15/49	7,270	6,807	Coca-Cola Co.	1.450%	6/1/27	13,898	12,703
Archer-Daniels-Midland Co.	2.700%	9/15/51	9,385	6,345	Coca-Cola Co.	1.500%	3/5/28	12,135	10,939
Avery Dennison Corp.	4.875%	12/6/28	8,039	8,141	Coca-Cola Co.	1.000%	3/15/28	14,253	12,575
Avery Dennison Corp.	2.650%	4/30/30	10,169	8,992	Coca-Cola Co.	2.125%	9/6/29	9,217	8,327
Avery Dennison Corp.	5.750%	3/15/33	7,600	8,045	Coca-Cola Co.	3.450%	3/25/30	10,677	10,248
BAT Capital Corp.	2.789%	9/6/24	14,990	14,683	Coca-Cola Co.	1.650%	6/1/30	29,892	25,612
BAT Capital Corp.	3.215%	9/6/26	21,316	20,398	Coca-Cola Co.	2.000%	3/5/31	5,645	4,873
BAT Capital Corp.	4.700%	4/2/27	14,482	14,334	Coca-Cola Co.	1.375%	3/15/31	19,644	16,210
BAT Capital Corp.	3.557%	8/15/27	12,911	12,331	Coca-Cola Co.	2.250%	1/5/32	10,297	8,996
BAT Capital Corp.	2.259%	3/25/28	29,889	26,737	Coca-Cola Co.	4.125%	3/25/40	1,670	1,557
BAT Capital Corp.	3.462%	9/6/29	10,010	9,214	Coca-Cola Co.	2.500%	6/1/40	23,945	18,117
BAT Capital Corp.	4.906%	4/2/30	19,023	18,711	Coca-Cola Co.	2.875%	5/5/41	10,335	8,200
BAT Capital Corp.	6.343%	8/2/30	6,990	7,345	Coca-Cola Co.	4.200%	3/25/50	12,565	11,715
BAT Capital Corp.	2.726%	3/25/31	17,565	14,734	Coca-Cola Co.	2.600%	6/1/50	18,068	12,457
BAT Capital Corp.	4.742%	3/16/32	10,475	10,057	Coca-Cola Co.	3.000%	3/5/51	6,255	4,728
BAT Capital Corp.	7.750%	10/19/32	9,475	10,688	Coca-Cola Co.	2.500%	3/15/51	46,353	31,201
BAT Capital Corp.	6.421%	8/2/33	17,690	18,523	Coca-Cola Co.	2.750%	6/1/60	3,729	2,585
BAT Capital Corp.	4.390%	8/15/37	32,263	27,057	Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,500	8,315
					Coca-Cola Femsa SAB de CV	2.750%	1/22/30	9,832	8,827
					Coca-Cola Femsa SAB de CV	1.850%	9/1/32	7,504	5,968
					Coca-Cola Femsa SAB de CV	5.250%	11/26/43	11,500	11,541
					Colgate-Palmolive Co.	3.100%	8/15/25	7,685	7,522
					Colgate-Palmolive Co.	3.100%	8/15/27	7,400	7,143
					Colgate-Palmolive Co.	4.600%	3/1/28	7,279	7,462
					Colgate-Palmolive Co.	3.250%	8/15/32	11,695	10,863
					Colgate-Palmolive Co.	4.600%	3/1/33	8,310	8,641
					Colgate-Palmolive Co.	4.000%	8/15/45	5,407	4,993
					Colgate-Palmolive Co.	3.700%	8/1/47	5,989	5,233
					Conagra Brands Inc.	4.600%	11/1/25	14,250	14,124
					Conagra Brands Inc.	5.300%	10/1/26	8,334	8,434
					Conagra Brands Inc.	1.375%	11/1/27	14,514	12,756
					Conagra Brands Inc.	7.000%	10/1/28	2,844	3,066
					Conagra Brands Inc.	4.850%	11/1/28	6,756	6,752
					Conagra Brands Inc.	8.250%	9/15/30	2,052	2,397
					Conagra Brands Inc.	5.300%	11/1/38	6,865	6,715

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Conagra Brands Inc.	5.400%	11/1/48	2,618	2,536		General Mills Inc.	4.950%	3/29/33	10,855	11,006
	Conopco Inc.	7.250%	12/15/26	750	804		General Mills Inc.	3.000%	2/1/51	7,544	5,260
	Constellation Brands Inc.	4.400%	11/15/25	15,644	15,466		Haleon US Capital LLC	3.375%	3/24/27	25,299	24,347
	Constellation Brands Inc.	4.750%	12/1/25	10,949	10,898		Haleon US Capital LLC	3.375%	3/24/29	12,874	12,182
	Constellation Brands Inc.	3.700%	12/6/26	13,343	13,010		Haleon US Capital LLC	3.625%	3/24/32	33,730	31,140
	Constellation Brands Inc.	3.500%	5/9/27	10,905	10,507		Haleon US Capital LLC	4.000%	3/24/52	10,388	8,826
	Constellation Brands Inc.	3.600%	2/15/28	14,415	13,844		Hershey Co.	3.200%	8/21/25	7,510	7,350
	Constellation Brands Inc.	4.650%	11/15/28	7,097	7,109		Hershey Co.	2.300%	8/15/26	10,062	9,550
	Constellation Brands Inc.	3.150%	8/1/29	16,856	15,679		Hershey Co.	4.250%	5/4/28	2,760	2,765
	Constellation Brands Inc.	2.875%	5/1/30	4,233	3,792		Hershey Co.	2.450%	11/15/29	4,869	4,405
	Constellation Brands Inc.	2.250%	8/1/31	14,207	11,950		Hershey Co.	1.700%	6/1/30	2,373	2,018
	Constellation Brands Inc.	4.750%	5/9/32	5,866	5,849		Hershey Co.	4.500%	5/4/33	2,801	2,818
	Constellation Brands Inc.	4.900%	5/1/33	10,465	10,530		Hershey Co.	3.375%	8/15/46	850	668
	Constellation Brands Inc.	4.500%	5/9/47	15,723	14,009		Hershey Co.	3.125%	11/15/49	4,826	3,677
	Constellation Brands Inc.	4.100%	2/15/48	10,145	8,622		Hershey Co.	2.650%	6/1/50	2,760	1,911
	Constellation Brands Inc.	5.250%	11/15/48	9,551	9,458		Hormel Foods Corp.	1.700%	6/3/28	7,574	6,817
	Constellation Brands Inc.	3.750%	5/1/50	8,465	6,762		Hormel Foods Corp.	1.800%	6/11/30	12,898	10,970
	Costco Wholesale Corp.	3.000%	5/18/27	20,614	19,850		Hormel Foods Corp.	3.050%	6/3/51	5,193	3,767
	Costco Wholesale Corp.	1.375%	6/20/27	51,555	46,814		Ingredion Inc.	3.200%	10/1/26	5,695	5,450
	Costco Wholesale Corp.	1.600%	4/20/30	38,716	33,176		Ingredion Inc.	2.900%	6/1/30	11,024	9,832
	Costco Wholesale Corp.	1.750%	4/20/32	23,156	19,261		Ingredion Inc.	3.900%	6/1/50	1,410	1,044
	Delhaize America LLC	9.000%	4/15/31	3,805	4,516		J M Smucker Co.	3.500%	3/15/25	15,226	14,937
	Diageo Capital plc	1.375%	9/29/25	11,685	11,044		J M Smucker Co.	3.375%	12/15/27	13,570	12,908
	Diageo Capital plc	5.200%	10/24/25	7,143	7,206		J M Smucker Co.	5.900%	11/15/28	5,795	6,102
	Diageo Capital plc	5.300%	10/24/27	6,310	6,517		J M Smucker Co.	2.375%	3/15/30	10,815	9,346
	Diageo Capital plc	3.875%	5/18/28	4,501	4,406		J M Smucker Co.	2.125%	3/15/32	5,250	4,257
	Diageo Capital plc	2.375%	10/24/29	7,925	7,143		J M Smucker Co.	6.200%	11/15/33	18,855	20,567
	Diageo Capital plc	2.000%	4/29/30	13,174	11,401		J M Smucker Co.	4.250%	3/15/35	8,123	7,557
	Diageo Capital plc	2.125%	4/29/32	17,819	14,883		J M Smucker Co.	2.750%	9/15/41	3,125	2,182
	Diageo Capital plc	5.500%	1/24/33	8,605	9,160		J M Smucker Co.	6.500%	11/15/43	10,635	11,862
	Diageo Capital plc	5.875%	9/30/36	4,328	4,772		J M Smucker Co.	3.550%	3/15/50	2,597	1,914
	Diageo Capital plc	3.875%	4/29/43	9,526	8,300		J M Smucker Co.	6.500%	11/15/53	13,127	15,163
	Diageo Investment Corp.	7.450%	4/15/35	2,952	3,586		JBS USA LUX SA	5.125%	2/1/28	14,468	14,375
	Diageo Investment Corp.	4.250%	5/11/42	5,602	5,105		JBS USA LUX SA	5.500%	1/15/30	15,220	14,915
	Dollar General Corp.	4.150%	11/1/25	7,725	7,601		JBS USA LUX SA	3.750%	12/1/31	10,033	8,632
	Dollar General Corp.	3.875%	4/15/27	10,577	10,256		JBS USA LUX SA	3.625%	1/15/32	3,645	3,111
	Dollar General Corp.	4.625%	11/1/27	3,220	3,200		JBS USA LUX SA	5.750%	4/1/33	28,105	27,763
	Dollar General Corp.	4.125%	5/1/28	8,362	8,183	7	JBS USA LUX SA	6.750%	3/15/34	14,284	15,029
	Dollar General Corp.	5.200%	7/5/28	4,820	4,888		JBS USA LUX SA	4.375%	2/2/52	14,606	10,841
	Dollar General Corp.	3.500%	4/3/30	16,316	15,036		JBS USA LUX SA	6.500%	12/1/52	32,649	32,702
	Dollar General Corp.	5.000%	11/1/32	6,075	6,064	7	JBS USA LUX SA	7.250%	11/15/53	9,954	10,844
	Dollar General Corp.	5.450%	7/5/33	13,925	14,198		Kellanova	3.250%	4/1/26	10,983	10,649
	Dollar General Corp.	4.125%	4/3/50	12,795	10,146		Kellanova	3.400%	11/15/27	8,167	7,845
	Dollar Tree Inc.	4.000%	5/15/25	20,145	19,788		Kellanova	4.300%	5/15/28	6,633	6,567
	Dollar Tree Inc.	4.200%	5/15/28	17,596	17,218		Kellanova	2.100%	6/1/30	1,875	1,611
	Dollar Tree Inc.	3.375%	12/1/51	4,841	3,364	5	Kellanova	7.450%	4/1/31	7,115	8,149
	Estee Lauder Cos. Inc.	2.000%	12/1/24	4,788	4,651		Kellanova	4.500%	4/1/46	8,025	7,192
	Estee Lauder Cos. Inc.	3.150%	3/15/27	9,234	8,848		Kenvue Inc.	5.500%	3/22/25	9,735	9,817
	Estee Lauder Cos. Inc.	4.375%	5/15/28	5,069	5,066		Kenvue Inc.	5.350%	3/22/26	10,360	10,537
	Estee Lauder Cos. Inc.	2.375%	12/1/29	13,554	12,071		Kenvue Inc.	5.050%	3/22/28	12,810	13,125
	Estee Lauder Cos. Inc.	2.600%	4/15/30	15,151	13,425		Kenvue Inc.	5.000%	3/22/30	12,810	13,250
	Estee Lauder Cos. Inc.	1.950%	3/15/31	13,574	11,369		Kenvue Inc.	4.900%	3/22/33	32,500	33,471
	Estee Lauder Cos. Inc.	4.650%	5/15/33	8,913	8,966		Kenvue Inc.	5.100%	3/22/43	9,865	10,261
	Estee Lauder Cos. Inc.	6.000%	5/15/37	5,377	5,922		Kenvue Inc.	5.050%	3/22/53	19,550	20,227
	Estee Lauder Cos. Inc.	4.375%	6/15/45	6,831	6,189		Kenvue Inc.	5.200%	3/22/63	9,775	10,229
	Estee Lauder Cos. Inc.	4.150%	3/15/47	3,702	3,201		Keurig Dr Pepper Inc.	4.417%	5/25/25	6,622	6,556
	Estee Lauder Cos. Inc.	3.125%	12/1/49	8,852	6,452		Keurig Dr Pepper Inc.	3.400%	11/15/25	9,300	9,042
	Estee Lauder Cos. Inc.	5.150%	5/15/53	9,181	9,369		Keurig Dr Pepper Inc.	2.550%	9/15/26	10,196	9,633
	Flowers Foods Inc.	3.500%	10/1/26	5,487	5,258		Keurig Dr Pepper Inc.	3.430%	6/15/27	8,871	8,551
	Flowers Foods Inc.	2.400%	3/15/31	6,435	5,415		Keurig Dr Pepper Inc.	3.950%	4/15/29	17,175	16,738
	Fomento Economico Mexicano						Keurig Dr Pepper Inc.	3.200%	5/1/30	24,539	22,557
	SAB de CV	3.500%	1/16/50	23,560	17,925		Keurig Dr Pepper Inc.	2.250%	3/15/31	10,055	8,591
	General Mills Inc.	4.000%	4/17/25	2,937	2,902		Keurig Dr Pepper Inc.	4.050%	4/15/32	13,443	12,939
	General Mills Inc.	3.200%	2/10/27	14,804	14,172		Keurig Dr Pepper Inc.	4.500%	11/15/45	4,709	4,270
	General Mills Inc.	4.200%	4/17/28	24,125	23,810		Keurig Dr Pepper Inc.	4.420%	12/15/46	5,382	4,777
	General Mills Inc.	2.875%	4/15/30	8,341	7,537		Keurig Dr Pepper Inc.	5.085%	5/25/48	55	54
	General Mills Inc.	2.250%	10/14/31	5,353	4,503		Keurig Dr Pepper Inc.	3.800%	5/1/50	11,612	9,422

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Keurig Dr Pepper Inc.	3.350%	3/15/51	5,930	4,420	PepsiCo Inc.	5.125%	11/10/26	5,180	5,291
Keurig Dr Pepper Inc.	4.500%	4/15/52	18,720	17,126	PepsiCo Inc.	2.625%	3/19/27	14,081	13,366
Kimberly-Clark Corp.	3.050%	8/15/25	4,930	4,804	PepsiCo Inc.	3.000%	10/15/27	9,328	8,967
Kimberly-Clark Corp.	2.750%	2/15/26	10,377	10,030	PepsiCo Inc.	3.600%	2/18/28	7,987	7,819
Kimberly-Clark Corp.	1.050%	9/15/27	4,851	4,330	PepsiCo Inc.	4.450%	5/15/28	3,895	3,969
Kimberly-Clark Corp.	3.950%	11/1/28	4,485	4,423	PepsiCo Inc.	2.625%	7/29/29	19,010	17,525
Kimberly-Clark Corp.	3.200%	4/25/29	7,068	6,701	PepsiCo Inc.	2.750%	3/19/30	38,038	34,936
Kimberly-Clark Corp.	3.100%	3/26/30	9,694	9,045	PepsiCo Inc.	1.625%	5/1/30	14,666	12,498
Kimberly-Clark Corp.	2.000%	11/2/31	10,621	8,984	PepsiCo Inc.	1.400%	2/25/31	12,266	10,138
Kimberly-Clark Corp.	6.625%	8/1/37	3,163	3,767	PepsiCo Inc.	1.950%	10/21/31	5,870	4,983
Kimberly-Clark Corp.	5.300%	3/1/41	10,559	11,011	PepsiCo Inc.	3.500%	3/19/40	10,660	9,102
Kimberly-Clark Corp.	3.200%	7/30/46	6,880	5,268	PepsiCo Inc.	2.625%	10/21/41	10,733	8,091
Kimberly-Clark Corp.	3.900%	5/4/47	5,455	4,634	PepsiCo Inc.	4.000%	3/5/42	9,492	8,614
Kimberly-Clark Corp.	2.875%	2/7/50	2,494	1,796	PepsiCo Inc.	3.600%	8/13/42	11,044	9,346
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	3,049	3,135	PepsiCo Inc.	4.250%	10/22/44	4,579	4,187
Kraft Heinz Foods Co.	3.000%	6/1/26	23,703	22,784	PepsiCo Inc.	4.450%	4/14/46	15,748	15,180
Kraft Heinz Foods Co.	3.875%	5/15/27	17,690	17,353	PepsiCo Inc.	3.450%	10/6/46	22,453	18,589
Kraft Heinz Foods Co.	3.750%	4/1/30	5,365	5,125	PepsiCo Inc.	4.000%	5/2/47	7,378	6,588
Kraft Heinz Foods Co.	5.000%	7/15/35	15,255	15,358	PepsiCo Inc.	3.375%	7/29/49	6,725	5,366
Kraft Heinz Foods Co.	6.875%	1/26/39	10,802	12,513	PepsiCo Inc.	2.875%	10/15/49	12,779	9,402
Kraft Heinz Foods Co.	4.625%	10/1/39	55	51	PepsiCo Inc.	3.625%	3/19/50	6,641	5,585
Kraft Heinz Foods Co.	6.500%	2/9/40	17,770	19,955	PepsiCo Inc.	2.750%	10/21/51	8,395	5,970
Kraft Heinz Foods Co.	5.000%	6/4/42	7,572	7,319	PepsiCo Inc.	4.200%	7/18/52	10,993	10,202
Kraft Heinz Foods Co.	5.200%	7/15/45	24,866	24,373	PepsiCo Inc.	4.650%	2/15/53	6,415	6,374
Kraft Heinz Foods Co.	4.375%	6/1/46	37,273	32,624	PepsiCo Inc.	3.875%	3/19/60	4,645	4,025
Kraft Heinz Foods Co.	4.875%	10/1/49	29,331	27,834	Philip Morris International Inc.	1.500%	5/1/25	6,471	6,187
Kraft Heinz Foods Co.	5.500%	6/1/50	21,466	22,163	Philip Morris International Inc.	3.375%	8/11/25	9,139	8,923
Kroger Co.	3.500%	2/1/26	15,077	14,684	Philip Morris International Inc.	5.000%	11/17/25	10,847	10,897
Kroger Co.	2.650%	10/15/26	15,674	14,822	Philip Morris International Inc.	4.875%	2/13/26	8,204	8,227
Kroger Co.	3.700%	8/1/27	3,272	3,170	Philip Morris International Inc.	2.750%	2/25/26	18,496	17,727
Kroger Co.	7.700%	6/1/29	5,250	5,938	Philip Morris International Inc.	0.875%	5/1/26	5,456	4,998
Kroger Co.	8.000%	9/15/29	4,085	4,664	Philip Morris International Inc.	3.125%	8/17/27	5,760	5,482
Kroger Co.	2.200%	5/1/30	6,123	5,243	Philip Morris International Inc.	5.125%	11/17/27	18,505	18,837
Kroger Co.	7.500%	4/1/31	3,684	4,229	Philip Morris International Inc.	4.875%	2/15/28	16,893	17,087
Kroger Co.	6.900%	4/15/38	7,388	8,402	Philip Morris International Inc.	3.125%	3/2/28	6,049	5,714
Kroger Co.	5.400%	7/15/40	5,632	5,543	Philip Morris International Inc.	5.250%	9/7/28	8,650	8,905
Kroger Co.	5.000%	4/15/42	7,157	6,714	Philip Morris International Inc.	3.375%	8/15/29	11,271	10,560
Kroger Co.	5.150%	8/1/43	4,600	4,424	Philip Morris International Inc.	5.625%	11/17/29	15,865	16,641
Kroger Co.	3.875%	10/15/46	13,880	10,930	Philip Morris International Inc.	5.125%	2/15/30	12,195	12,412
Kroger Co.	4.450%	2/1/47	21,178	18,770	Philip Morris International Inc.	2.100%	5/1/30	15,275	13,143
Kroger Co.	4.650%	1/15/48	6,466	5,804	Philip Morris International Inc.	5.500%	9/7/30	6,087	6,314
Kroger Co.	3.950%	1/15/50	9,234	7,552	Philip Morris International Inc.	5.750%	11/17/32	29,209	30,667
McCormick & Co. Inc.	0.900%	2/15/26	6,266	5,772	Philip Morris International Inc.	5.375%	2/15/33	29,943	30,728
McCormick & Co. Inc.	3.400%	8/15/27	10,536	10,066	Philip Morris International Inc.	5.625%	9/7/33	9,618	10,061
McCormick & Co. Inc.	2.500%	4/15/30	8,092	7,088	Philip Morris International Inc.	6.375%	5/16/38	13,875	15,518
McCormick & Co. Inc.	1.850%	2/15/31	5,439	4,475	Philip Morris International Inc.	4.375%	11/15/41	24,188	21,460
McCormick & Co. Inc.	4.950%	4/15/33	5,000	5,019	Philip Morris International Inc.	4.500%	3/20/42	9,958	8,950
McCormick & Co. Inc.	4.200%	8/15/47	6,223	5,367	Philip Morris International Inc.	3.875%	8/21/42	16,325	13,400
Mead Johnson Nutrition Co.	4.125%	11/15/25	15,611	15,400	Philip Morris International Inc.	4.125%	3/4/43	10,410	8,834
Mead Johnson Nutrition Co.	5.900%	11/1/39	7,490	7,965	Philip Morris International Inc.	4.875%	11/15/43	12,127	11,436
Mead Johnson Nutrition Co.	4.600%	6/1/44	6,208	5,823	Philip Morris International Inc.	4.250%	11/10/44	7,681	6,600
Molson Coors Beverage Co.	3.000%	7/15/26	30,925	29,611	Pilgrim's Pride Corp.	4.250%	4/15/31	13,195	11,921
Molson Coors Beverage Co.	5.000%	5/1/42	19,389	18,747	Pilgrim's Pride Corp.	3.500%	3/1/32	11,753	9,957
Molson Coors Beverage Co.	4.200%	7/15/46	23,507	20,061	Pilgrim's Pride Corp.	6.250%	7/1/33	15,000	15,434
Mondelez International Inc.	1.500%	5/4/25	9,382	8,948	Procter & Gamble Co.	0.550%	10/29/25	5,475	5,116
Mondelez International Inc.	2.625%	3/17/27	9,925	9,359	Procter & Gamble Co.	2.700%	2/2/26	19,055	18,419
Mondelez International Inc.	2.750%	4/13/30	10,669	9,639	Procter & Gamble Co.	2.450%	11/3/26	15,148	14,470
Mondelez International Inc.	1.500%	2/4/31	9,520	7,759	Procter & Gamble Co.	2.800%	3/25/27	19,692	18,863
Mondelez International Inc.	3.000%	3/17/32	5,602	4,971	Procter & Gamble Co.	2.850%	8/11/27	2,682	2,569
Mondelez International Inc.	1.875%	10/15/32	9,500	7,742	Procter & Gamble Co.	3.000%	3/25/30	32,387	30,331
Mondelez International Inc.	2.625%	9/4/50	15,667	10,518	Procter & Gamble Co.	1.200%	10/29/30	20,475	16,948
PepsiCo Inc.	2.250%	3/19/25	22,215	21,591	Procter & Gamble Co.	4.050%	1/26/33	10,000	10,020
PepsiCo Inc.	2.750%	4/30/25	21,556	21,007	Procter & Gamble Co.	5.550%	3/5/37	1,905	2,134
PepsiCo Inc.	3.500%	7/17/25	14,585	14,350	Procter & Gamble Co.	3.550%	3/25/40	9,986	8,925
PepsiCo Inc.	5.250%	11/10/25	6,595	6,699	Procter & Gamble Co.	3.500%	10/25/47	11,027	9,390
PepsiCo Inc.	2.850%	2/24/26	13,089	12,657	Procter & Gamble Co.	3.600%	3/25/50	5,669	4,990
PepsiCo Inc.	2.375%	10/6/26	19,198	18,246	Reynolds American Inc.	4.450%	6/12/25	24,564	24,281



## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Reynolds American Inc.	5.700%	8/15/35	13,697	13,516		Walmart Inc.	4.150%	9/9/32	15,245	15,245
	Reynolds American Inc.	7.250%	6/15/37	3,893	4,240		Walmart Inc.	4.100%	4/15/33	34,421	34,012
	Reynolds American Inc.	8.125%	5/1/40	2,569	2,916		Walmart Inc.	5.250%	9/1/35	13,816	15,080
	Reynolds American Inc.	7.000%	8/4/41	3,375	3,512		Walmart Inc.	6.500%	8/15/37	2,108	2,551
	Reynolds American Inc.	6.150%	9/15/43	9,836	9,794		Walmart Inc.	6.200%	4/15/38	15,869	18,705
	Reynolds American Inc.	5.850%	8/15/45	35,037	33,008		Walmart Inc.	3.950%	6/28/38	15,219	14,489
	Sysco Corp.	3.750%	10/1/25	9,272	9,066		Walmart Inc.	5.625%	4/1/40	4,843	5,391
	Sysco Corp.	3.300%	7/15/26	19,656	18,988		Walmart Inc.	5.000%	10/25/40	4,285	4,527
	Sysco Corp.	3.250%	7/15/27	21,772	20,826		Walmart Inc.	5.625%	4/15/41	2,745	3,073
	Sysco Corp.	5.750%	1/17/29	6,500	6,780		Walmart Inc.	4.000%	4/11/43	21,291	19,365
	Sysco Corp.	2.400%	2/15/30	3,950	3,481		Walmart Inc.	4.300%	4/22/44	5,500	5,252
	Sysco Corp.	5.950%	4/1/30	12,134	12,915		Walmart Inc.	3.625%	12/15/47	9,724	8,240
	Sysco Corp.	2.450%	12/14/31	6,000	5,078		Walmart Inc.	4.050%	6/29/48	17,176	15,712
	Sysco Corp.	6.000%	1/17/34	3,030	3,279		Walmart Inc.	2.950%	9/24/49	10,926	8,161
	Sysco Corp.	6.600%	4/1/40	13,813	15,566		Walmart Inc.	4.500%	9/9/52	10,455	10,188
	Sysco Corp.	4.850%	10/1/45	8,460	7,809		Walmart Inc.	4.500%	4/15/53	31,945	31,116
	Sysco Corp.	4.500%	4/1/46	4,249	3,779						5,619,348
	Sysco Corp.	4.450%	3/15/48	8,261	7,277	Energy (1.9%)					
	Sysco Corp.	3.300%	2/15/50	7,490	5,503		Apache Corp.	4.375%	10/15/28	3,965	3,758
	Sysco Corp.	6.600%	4/1/50	17,899	20,965		Apache Corp.	4.250%	1/15/30	6,642	6,252
	Sysco Corp.	3.150%	12/14/51	9,067	6,499		Apache Corp.	6.000%	1/15/37	5,743	5,650
	Target Corp.	2.250%	4/15/25	13,320	12,921		Apache Corp.	5.100%	9/1/40	17,278	14,807
	Target Corp.	2.500%	4/15/26	11,540	11,113		Apache Corp.	5.250%	2/1/42	5,147	4,330
	Target Corp.	1.950%	1/15/27	6,035	5,631		Apache Corp.	4.750%	4/15/43	5,719	4,521
	Target Corp.	3.375%	4/15/29	17,671	17,009		Apache Corp.	5.350%	7/1/49	5,025	4,179
	Target Corp.	2.350%	2/15/30	9,569	8,557		Baker Hughes Holdings LLC	2.061%	12/15/26	6,845	6,403
	Target Corp.	2.650%	9/15/30	11,438	10,257		Baker Hughes Holdings LLC	3.337%	12/15/27	19,215	18,387
	Target Corp.	4.400%	1/15/33	5,000	5,046		Baker Hughes Holdings LLC	3.138%	11/7/29	6,749	6,275
	Target Corp.	6.500%	10/15/37	6,027	7,006		Baker Hughes Holdings LLC	4.486%	5/1/30	6,939	6,950
	Target Corp.	7.000%	1/15/38	10,122	12,318		Baker Hughes Holdings LLC	5.125%	9/15/40	15,164	15,320
	Target Corp.	4.000%	7/1/42	3,013	2,732		Baker Hughes Holdings LLC	4.080%	12/15/47	17,188	14,571
	Target Corp.	3.625%	4/15/46	10,285	8,518		Boardwalk Pipelines LP	5.950%	6/1/26	17,091	17,326
	Target Corp.	3.900%	11/15/47	1,770	1,533		Boardwalk Pipelines LP	4.450%	7/15/27	7,120	6,976
	Target Corp.	2.950%	1/15/52	16,695	11,959		Boardwalk Pipelines LP	3.600%	9/1/32	6,986	6,204
	Target Corp.	4.800%	1/15/53	9,870	9,801		BP Capital Markets America Inc.	3.796%	9/21/25	12,554	12,385
	Tyson Foods Inc.	4.000%	3/1/26	14,156	13,889		BP Capital Markets America Inc.	3.410%	2/11/26	18,256	17,833
	Tyson Foods Inc.	3.550%	6/2/27	15,992	15,264	5	BP Capital Markets America Inc.	3.119%	5/4/26	21,730	21,027
	Tyson Foods Inc.	4.350%	3/1/29	17,878	17,378	5	BP Capital Markets America Inc.	3.017%	1/16/27	12,205	11,690
	Tyson Foods Inc.	5.150%	8/15/44	14,462	13,289		BP Capital Markets America Inc.	3.543%	4/6/27	13,983	13,605
	Tyson Foods Inc.	4.550%	6/2/47	2,390	2,007	5	BP Capital Markets America Inc.	3.588%	4/14/27	9,264	8,990
	Tyson Foods Inc.	5.100%	9/28/48	8,577	7,795		BP Capital Markets America Inc.	3.937%	9/21/28	13,853	13,572
	Unilever Capital Corp.	3.375%	3/22/25	266	262		BP Capital Markets America Inc.	4.234%	11/6/28	20,100	19,991
	Unilever Capital Corp.	3.100%	7/30/25	9,891	9,711		BP Capital Markets America Inc.	3.633%	4/6/30	26,251	25,154
	Unilever Capital Corp.	2.000%	7/28/26	11,245	10,595		BP Capital Markets America Inc.	1.749%	8/10/30	7,850	6,653
	Unilever Capital Corp.	2.900%	5/5/27	6,650	6,349		BP Capital Markets America Inc.	2.721%	1/12/32	17,647	15,395
	Unilever Capital Corp.	3.500%	3/22/28	2,525	2,449		BP Capital Markets America Inc.	4.812%	2/13/33	28,485	28,746
	Unilever Capital Corp.	4.875%	9/8/28	7,995	8,222		BP Capital Markets America Inc.	4.893%	9/11/33	20,689	21,060
	Unilever Capital Corp.	2.125%	9/6/29	19,590	17,476		BP Capital Markets America Inc.	3.060%	6/17/41	23,115	17,906
	Unilever Capital Corp.	1.375%	9/14/30	4,792	3,975		BP Capital Markets America Inc.	3.000%	2/24/50	36,199	25,653
	Unilever Capital Corp.	1.750%	8/12/31	7,190	5,977		BP Capital Markets America Inc.	2.772%	11/10/50	29,084	19,487
	Unilever Capital Corp.	5.900%	11/15/32	9,025	10,059		BP Capital Markets America Inc.	2.939%	6/4/51	24,708	17,130
5	Unilever Capital Corp.	5.000%	12/8/33	11,650	12,111		BP Capital Markets America Inc.	3.001%	3/17/52	18,745	13,178
	Unilever Capital Corp.	2.625%	8/12/51	14,325	9,856		BP Capital Markets America Inc.	3.379%	2/8/61	19,005	13,767
	Walmart Inc.	2.650%	12/15/24	25,166	24,614		BP Capital Markets plc	3.279%	9/19/27	29,757	28,626
	Walmart Inc.	3.550%	6/26/25	23,685	23,364		BP Capital Markets plc	3.723%	11/28/28	17,284	16,777
	Walmart Inc.	3.900%	9/9/25	17,865	17,705		Burlington Resources LLC	7.200%	8/15/31	4,213	4,869
	Walmart Inc.	4.000%	4/15/26	4,725	4,700		Burlington Resources LLC	7.400%	12/1/31	6,030	7,045
	Walmart Inc.	3.050%	7/8/26	21,749	21,101		Canadian Natural Resources Ltd.	3.900%	2/1/25	758	746
	Walmart Inc.	1.050%	9/17/26	15,044	13,839		Canadian Natural Resources Ltd.	2.050%	7/15/25	6,600	6,290
	Walmart Inc.	3.950%	9/9/27	10,673	10,613		Canadian Natural Resources Ltd.	3.850%	6/1/27	22,970	22,310
	Walmart Inc.	3.900%	4/15/28	10,525	10,428		Canadian Natural Resources Ltd.	2.950%	7/15/30	9,764	8,599
	Walmart Inc.	3.700%	6/26/28	32,706	32,304		Canadian Natural Resources Ltd.	7.200%	1/15/32	5,383	5,987
	Walmart Inc.	1.500%	9/22/28	11,992	10,718		Canadian Natural Resources Ltd.	6.450%	6/30/33	4,956	5,319
	Walmart Inc.	3.250%	7/8/29	22,578	21,684		Canadian Natural Resources Ltd.	5.850%	2/1/35	4,783	4,884
	Walmart Inc.	2.375%	9/24/29	14,173	12,915		Canadian Natural Resources Ltd.	6.500%	2/15/37	6,248	6,633
	Walmart Inc.	4.000%	4/15/30	3,815	3,807		Canadian Natural Resources Ltd.	6.250%	3/15/38	12,401	12,999
	Walmart Inc.	1.800%	9/22/31	5,143	4,361		Canadian Natural Resources Ltd.	6.750%	2/1/39	6,359	6,902

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Canadian Natural Resources Ltd.	4.950%	6/1/47	9,917	9,005		Coterra Energy Inc.	3.900%	5/15/27	16,631	16,079
	Cenovus Energy Inc.	4.250%	4/15/27	5,050	4,932		Coterra Energy Inc.	4.375%	3/15/29	5,752	5,590
	Cenovus Energy Inc.	2.650%	1/15/32	10,390	8,621		DCP Midstream Operating LP	5.375%	7/15/25	5,201	5,207
	Cenovus Energy Inc.	5.250%	6/15/37	2,908	2,767		DCP Midstream Operating LP	5.625%	7/15/27	4,111	4,215
	Cenovus Energy Inc.	6.750%	11/15/39	3,384	3,695		DCP Midstream Operating LP	5.125%	5/15/29	5,630	5,629
	Cenovus Energy Inc.	5.400%	6/15/47	6,289	5,947		DCP Midstream Operating LP	3.250%	2/15/32	4,833	4,195
	Cenovus Energy Inc.	3.750%	2/15/52	11,645	8,586		DCP Midstream Operating LP	5.600%	4/1/44	5,185	5,064
	Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	21,221	21,272		Devon Energy Corp.	5.850%	12/15/25	6,371	6,445
	Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	32,368	32,516		Devon Energy Corp.	5.250%	10/15/27	5,750	5,790
	Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	23,070	21,818		Devon Energy Corp.	5.875%	6/15/28	5,569	5,618
7	Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	12,738	10,155		Devon Energy Corp.	4.500%	1/15/30	10,468	10,054
	Cheniere Energy Inc.	4.625%	10/15/28	19,285	18,823		Devon Energy Corp.	7.875%	9/30/31	7,900	9,208
	Cheniere Energy Partners LP	4.500%	10/1/29	22,169	21,177		Devon Energy Corp.	7.950%	4/15/32	4,780	5,562
	Cheniere Energy Partners LP	4.000%	3/1/31	25,115	22,844		Devon Energy Corp.	5.600%	7/15/41	16,322	15,787
	Cheniere Energy Partners LP	3.250%	1/31/32	22,825	19,453		Devon Energy Corp.	4.750%	5/15/42	9,396	8,213
	Cheniere Energy Partners LP	5.950%	6/30/33	19,188	19,696		Devon Energy Corp.	5.000%	6/15/45	10,285	9,116
	Chevron Corp.	1.554%	5/11/25	39,160	37,552		Diamondback Energy Inc.	3.250%	12/1/26	10,051	9,752
	Chevron Corp.	3.326%	11/17/25	9,769	9,576		Diamondback Energy Inc.	3.500%	12/1/29	15,746	14,631
	Chevron Corp.	2.954%	5/16/26	29,117	28,162		Diamondback Energy Inc.	3.125%	3/24/31	11,886	10,576
	Chevron Corp.	1.995%	5/11/27	12,177	11,309		Diamondback Energy Inc.	6.250%	3/15/33	13,440	14,389
	Chevron Corp.	2.236%	5/11/30	21,573	19,111		Diamondback Energy Inc.	4.400%	3/24/51	8,359	6,949
	Chevron Corp.	3.078%	5/11/50	14,728	11,143		Diamondback Energy Inc.	4.250%	3/15/52	9,664	7,800
	Chevron USA Inc.	0.687%	8/12/25	12,976	12,202		Diamondback Energy Inc.	6.250%	3/15/53	8,310	8,899
	Chevron USA Inc.	1.018%	8/12/27	13,123	11,683		Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	4,980	4,468
	Chevron USA Inc.	3.850%	1/15/28	10,567	10,428	5	Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	6,535	5,928
	Chevron USA Inc.	3.250%	10/15/29	6,721	6,386	5	Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	5,263	4,491
	Chevron USA Inc.	5.250%	11/15/43	9,299	9,790	5	Eastern Gas Transmission & Storage Inc.	3.900%	11/15/49	200	148
	Chevron USA Inc.	2.343%	8/12/50	8,417	5,393	5	Enbridge Energy Partners LP	5.875%	10/15/25	9,794	9,901
	CNOOC Finance 2013 Ltd.	2.875%	9/30/29	1,650	1,512	5	Enbridge Energy Partners LP	7.500%	4/15/38	10,010	11,691
	CNOOC Finance 2013 Ltd.	4.250%	5/9/43	9,500	8,529		Enbridge Energy Partners LP	5.500%	9/15/40	4,820	4,746
	CNOOC Finance 2013 Ltd.	3.300%	9/30/49	9,300	6,957		Enbridge Energy Partners LP	7.375%	10/15/45	12,052	14,233
	CNOOC Finance 2014 ULC	4.875%	4/30/44	6,500	6,332		Enbridge Inc.	2.500%	1/15/25	8,243	7,997
	CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	1,675	1,486		Enbridge Inc.	2.500%	2/14/25	3,795	3,679
	CNOOC Finance 2015 USA LLC	3.500%	5/5/25	10,725	10,526		Enbridge Inc.	1.600%	10/4/26	2,613	2,393
	CNOOC Finance 2015 USA LLC	4.375%	5/2/28	19,246	19,166		Enbridge Inc.	5.900%	11/15/26	9,801	10,065
	CNOOC Petroleum North America ULC	7.875%	3/15/32	11,000	13,239		Enbridge Inc.	4.250%	12/1/26	14,709	14,529
	CNOOC Petroleum North America ULC	5.875%	3/10/35	7,325	7,733		Enbridge Inc.	3.700%	7/15/27	13,464	13,006
	CNOOC Petroleum North America ULC	6.400%	5/15/37	16,377	18,152		Enbridge Inc.	6.000%	11/15/28	10,020	10,528
	CNOOC Petroleum North America ULC	7.500%	7/30/39	5,755	7,053		Enbridge Inc.	3.125%	11/15/29	15,281	13,979
	Columbia Pipeline Group Inc.	4.500%	6/1/25	18,669	18,443		Enbridge Inc.	6.200%	11/15/30	9,920	10,617
	Columbia Pipeline Group Inc.	5.800%	6/1/45	6,553	6,545		Enbridge Inc.	5.700%	3/8/33	24,920	25,916
	Conoco Funding Co.	7.250%	10/15/31	3,914	4,519		Enbridge Inc.	2.500%	8/1/33	15,111	12,370
	ConocoPhillips	4.300%	8/15/28	14,016	13,809		Enbridge Inc.	4.500%	6/10/44	8,386	7,207
	ConocoPhillips	2.400%	2/15/31	6,630	5,655		Enbridge Inc.	4.000%	11/15/49	2,775	2,213
	ConocoPhillips	5.900%	10/15/32	10,173	11,170		Enbridge Inc.	3.400%	8/1/51	14,512	10,575
	ConocoPhillips	5.900%	5/15/38	10,730	11,550		Enbridge Inc.	6.700%	11/15/53	16,100	18,762
	ConocoPhillips	6.500%	2/1/39	16,704	19,347		Energy Transfer LP	4.050%	3/15/25	16,423	16,166
	ConocoPhillips	4.875%	10/1/47	8,556	8,314		Energy Transfer LP	2.900%	5/15/25	12,528	12,149
	ConocoPhillips Co.	6.950%	4/15/29	15,918	17,745		Energy Transfer LP	5.950%	12/1/25	6,894	6,972
	ConocoPhillips Co.	5.050%	9/15/33	11,645	11,982		Energy Transfer LP	4.750%	1/15/26	17,070	16,953
ConocoPhillips Co.	3.758%	3/15/42	10,986	9,295		Energy Transfer LP	3.900%	7/15/26	5,980	5,813	
ConocoPhillips Co.	4.300%	11/15/44	12,662	11,346		Energy Transfer LP	4.400%	3/15/27	13,573	13,280	
ConocoPhillips Co.	3.800%	3/15/52	19,020	15,391		Energy Transfer LP	4.200%	4/15/27	8,450	8,213	
ConocoPhillips Co.	5.300%	5/15/53	9,324	9,598		Energy Transfer LP	5.500%	6/1/27	14,915	15,113	
ConocoPhillips Co.	5.550%	3/15/54	12,155	12,938		Energy Transfer LP	4.000%	10/1/27	11,705	11,283	
ConocoPhillips Co.	4.025%	3/15/62	22,810	18,556		Energy Transfer LP	5.550%	2/15/28	5,175	5,290	
ConocoPhillips Co.	5.700%	9/15/63	9,045	9,786		Energy Transfer LP	4.950%	5/15/28	20,657	20,577	
Continental Resources Inc.	4.375%	1/15/28	9,155	8,862		Energy Transfer LP	4.950%	6/15/28	15,945	15,908	
Continental Resources Inc.	4.900%	6/1/44	6,097	4,923		Energy Transfer LP	5.250%	4/15/29	18,027	18,169	
						Energy Transfer LP	3.750%	5/15/30	16,605	15,412	
						Energy Transfer LP	6.400%	12/1/30	4,985	5,333	
						Energy Transfer LP	5.750%	2/15/33	8,615	8,902	
						Energy Transfer LP	6.550%	12/1/33	3,680	3,997	

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Energy Transfer LP	4.900%	3/15/35	6,338	6,036		Enterprise Products Operating LLC	3.950%	1/31/60	12,933	10,523
	Energy Transfer LP	6.625%	10/15/36	6,601	7,104	5	Enterprise Products Operating LLC	5.250%	8/16/77	9,934	9,540
	Energy Transfer LP	5.800%	6/15/38	10,440	10,488		5	Enterprise Products Operating LLC	5.375%	2/15/78	10,163
	Energy Transfer LP	7.500%	7/1/38	6,999	8,108	EOG Resources Inc.		3.150%	4/1/25	9,476	9,287
	Energy Transfer LP	6.050%	6/1/41	9,360	9,434	EOG Resources Inc.	4.150%	1/15/26	10,012	9,919	
	Energy Transfer LP	6.500%	2/1/42	12,590	13,320		EOG Resources Inc.	4.375%	4/15/30	14,732	14,689
	Energy Transfer LP	6.100%	2/15/42	11,421	11,440		EOG Resources Inc.	3.900%	4/1/35	1,371	1,262
	Energy Transfer LP	4.950%	1/15/43	1,380	1,206		EOG Resources Inc.	4.950%	4/15/50	8,726	8,600
	Energy Transfer LP	5.150%	2/1/43	3,654	3,254	7	EQT Corp.	6.125%	2/1/25	6,953	6,976
	Energy Transfer LP	5.950%	10/1/43	5,468	5,415		EQT Corp.	3.125%	5/15/26	6,400	6,073
	Energy Transfer LP	5.300%	4/1/44	9,009	8,305		EQT Corp.	3.900%	10/1/27	10,783	10,324
	Energy Transfer LP	5.000%	5/15/44	1,593	1,400		EQT Corp.	5.700%	4/1/28	6,485	6,591
	Energy Transfer LP	5.150%	3/15/45	11,088	10,178		EQT Corp.	5.000%	1/15/29	6,925	6,876
	Energy Transfer LP	5.350%	5/15/45	11,081	10,293		EQT Corp.	7.000%	2/1/30	7,380	7,919
	Energy Transfer LP	6.125%	12/15/45	20,003	20,235		Exxon Mobil Corp.	2.709%	3/6/25	13,747	13,434
	Energy Transfer LP	5.300%	4/15/47	11,918	10,975		Exxon Mobil Corp.	2.992%	3/19/25	52,758	51,688
	Energy Transfer LP	5.400%	10/1/47	15,319	14,296		Exxon Mobil Corp.	3.043%	3/1/26	22,051	21,417
	Energy Transfer LP	6.000%	6/15/48	17,900	18,088		Exxon Mobil Corp.	2.275%	8/16/26	17,602	16,756
	Energy Transfer LP	6.250%	4/15/49	23,229	24,094		Exxon Mobil Corp.	3.294%	3/19/27	10,530	10,219
	Energy Transfer LP	5.000%	5/15/50	30,160	26,961		Exxon Mobil Corp.	2.440%	8/16/29	18,698	17,012
	Enterprise Products Operating LLC	3.750%	2/15/25	22,682	22,383		Exxon Mobil Corp.	3.482%	3/19/30	22,675	21,565
	Enterprise Products Operating LLC	5.050%	1/10/26	3,251	3,283		Exxon Mobil Corp.	2.610%	10/15/30	29,303	26,175
	Enterprise Products Operating LLC	3.700%	2/15/26	5,461	5,383		Exxon Mobil Corp.	2.995%	8/16/39	9,437	7,582
	Enterprise Products Operating LLC	3.950%	2/15/27	5,788	5,699		Exxon Mobil Corp.	4.227%	3/19/40	25,284	23,482
	Enterprise Products Operating LLC	3.125%	7/31/29	33,061	30,920		Exxon Mobil Corp.	3.567%	3/6/45	12,693	10,443
	Enterprise Products Operating LLC	2.800%	1/31/30	13,625	12,336		Exxon Mobil Corp.	4.114%	3/1/46	24,411	21,772
	Enterprise Products Operating LLC	5.350%	1/31/33	2,505	2,627		Exxon Mobil Corp.	3.095%	8/16/49	27,220	20,213
5	Enterprise Products Operating LLC	6.875%	3/1/33	7,496	8,624		Exxon Mobil Corp.	4.327%	3/19/50	33,556	30,629
5	Enterprise Products Operating LLC	6.650%	10/15/34	2,639	3,021		Exxon Mobil Corp.	3.452%	4/15/51	38,426	30,243
	Enterprise Products Operating LLC	7.550%	4/15/38	6,315	7,739		Halliburton Co.	3.800%	11/15/25	4,565	4,476
	Enterprise Products Operating LLC	6.125%	10/15/39	8,258	9,033		Halliburton Co.	2.920%	3/1/30	18,308	16,474
	Enterprise Products Operating LLC	5.950%	2/1/41	11,006	11,837		Halliburton Co.	4.850%	11/15/35	23,235	22,872
	Enterprise Products Operating LLC	5.700%	2/15/42	7,115	7,498		Halliburton Co.	6.700%	9/15/38	12,722	14,873
	Enterprise Products Operating LLC	4.850%	8/15/42	11,302	10,846		Halliburton Co.	4.500%	11/15/41	5,096	4,613
	Enterprise Products Operating LLC	4.450%	2/15/43	19,378	17,724		Halliburton Co.	4.750%	8/1/43	16,194	15,206
	Enterprise Products Operating LLC	4.850%	3/15/44	13,642	13,126		Halliburton Co.	5.000%	11/15/45	24,702	23,949
	Enterprise Products Operating LLC	5.100%	2/15/45	7,955	7,836		Helmerich & Payne Inc.	2.900%	9/29/31	7,300	6,127
	Enterprise Products Operating LLC	4.900%	5/15/46	24,505	23,419		Hess Corp.	4.300%	4/1/27	13,766	13,633
	Enterprise Products Operating LLC	4.250%	2/15/48	16,114	14,177		Hess Corp.	7.875%	10/1/29	6,599	7,573
	Enterprise Products Operating LLC	4.800%	2/1/49	17,275	16,388		Hess Corp.	7.300%	8/15/31	7,772	8,979
	Enterprise Products Operating LLC	4.200%	1/31/50	20,986	18,264		Hess Corp.	7.125%	3/15/33	8,274	9,574
	Enterprise Products Operating LLC	3.700%	1/31/51	13,041	10,408		Hess Corp.	6.000%	1/15/40	9,703	10,552
	Enterprise Products Operating LLC	3.200%	2/15/52	12,235	8,937		Hess Corp.	5.600%	2/15/41	15,249	16,018
	Enterprise Products Operating LLC	3.300%	2/15/53	12,184	9,045		Hess Corp.	5.800%	4/1/47	4,892	5,277
	Enterprise Products Operating LLC	4.950%	10/15/54	10,068	9,736		HF Sinclair Corp.	5.875%	4/1/26	7,927	8,009
							HF Sinclair Corp.	4.500%	10/1/30	6,588	6,157
							Kinder Morgan Energy Partners LP	7.400%	3/15/31	1,035	1,158
							Kinder Morgan Energy Partners LP	7.750%	3/15/32	560	637
							Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,690	4,192
							Kinder Morgan Energy Partners LP	5.800%	3/15/35	7,249	7,390
						5	Kinder Morgan Energy Partners LP	6.500%	2/1/37	17,321	18,247
							Kinder Morgan Energy Partners LP	6.950%	1/15/38	9,130	10,035
							Kinder Morgan Energy Partners LP	6.500%	9/1/39	8,145	8,577
							Kinder Morgan Energy Partners LP	6.550%	9/15/40	9,118	9,630
							Kinder Morgan Energy Partners LP	7.500%	11/15/40	7,974	9,001

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Kinder Morgan Energy Partners LP	6.375%	3/1/41	2,613	2,684	Occidental Petroleum Corp.	6.375%	9/1/28	7,441	7,846
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,514	11,969	Occidental Petroleum Corp.	8.875%	7/15/30	12,871	15,055
Kinder Morgan Energy Partners LP	5.000%	8/15/42	6,392	5,759	Occidental Petroleum Corp.	6.625%	9/1/30	18,683	19,888
Kinder Morgan Energy Partners LP	4.700%	11/1/42	11,899	10,221	Occidental Petroleum Corp.	6.125%	1/1/31	14,706	15,297
Kinder Morgan Energy Partners LP	5.000%	3/1/43	4,936	4,419	Occidental Petroleum Corp.	7.500%	5/1/31	11,201	12,565
Kinder Morgan Energy Partners LP	5.500%	3/1/44	9,969	9,483	Occidental Petroleum Corp.	7.875%	9/15/31	6,276	7,131
Kinder Morgan Energy Partners LP	5.400%	9/1/44	3,851	3,613	Occidental Petroleum Corp.	6.450%	9/15/36	22,062	23,401
Kinder Morgan Inc.	4.300%	6/1/25	18,916	18,694	Occidental Petroleum Corp.	7.950%	6/15/39	4,194	4,891
Kinder Morgan Inc.	1.750%	11/15/26	6,773	6,232	Occidental Petroleum Corp.	6.200%	3/15/40	9,836	10,140
Kinder Morgan Inc.	4.300%	3/1/28	16,914	16,713	Occidental Petroleum Corp.	6.600%	3/15/46	14,427	15,592
Kinder Morgan Inc.	2.000%	2/15/31	9,795	8,139	Occidental Petroleum Corp.	4.400%	4/15/46	5,496	4,501
Kinder Morgan Inc.	7.800%	8/1/31	5,724	6,551	Occidental Petroleum Corp.	4.200%	3/15/48	3,945	3,100
Kinder Morgan Inc.	7.750%	1/15/32	11,754	13,436	ONEOK Inc.	2.200%	9/15/25	3,509	3,338
Kinder Morgan Inc.	5.300%	12/1/34	19,539	19,452	ONEOK Inc.	5.550%	11/1/26	4,134	4,206
Kinder Morgan Inc.	5.550%	6/1/45	23,957	23,132	ONEOK Inc.	4.000%	7/13/27	15,019	14,585
Kinder Morgan Inc.	5.050%	2/15/46	13,410	12,002	ONEOK Inc.	4.550%	7/15/28	11,481	11,337
Kinder Morgan Inc.	5.200%	3/1/48	2,739	2,512	ONEOK Inc.	5.650%	11/1/28	5,135	5,307
Kinder Morgan Inc.	3.250%	8/1/50	6,450	4,326	ONEOK Inc.	4.350%	3/15/29	13,032	12,663
Kinder Morgan Inc.	3.600%	2/15/51	7,828	5,614	ONEOK Inc.	3.400%	9/1/29	15,330	14,124
Magellan Midstream Partners LP	5.000%	3/1/26	10,971	10,947	ONEOK Inc.	3.100%	3/15/30	14,940	13,422
Magellan Midstream Partners LP	3.250%	6/1/30	2,902	2,634	ONEOK Inc.	5.800%	11/1/30	6,340	6,597
Magellan Midstream Partners LP	5.150%	10/15/43	1,752	1,641	ONEOK Inc.	6.350%	1/15/31	4,211	4,496
Magellan Midstream Partners LP	4.250%	9/15/46	5,574	4,496	ONEOK Inc.	6.050%	9/1/33	20,830	22,047
Magellan Midstream Partners LP	4.200%	10/3/47	13,121	10,422	ONEOK Inc.	6.000%	6/15/35	2,265	2,332
Magellan Midstream Partners LP	4.850%	2/1/49	7,210	6,390	ONEOK Inc.	4.950%	7/13/47	11,360	10,179
Magellan Midstream Partners LP	3.950%	3/1/50	10,395	7,958	ONEOK Inc.	5.200%	7/15/48	9,499	8,914
Marathon Oil Corp.	4.400%	7/15/27	17,942	17,514	ONEOK Inc.	4.450%	9/1/49	10,982	9,216
Marathon Oil Corp.	6.800%	3/15/32	7,090	7,677	ONEOK Inc.	4.500%	3/15/50	5,686	4,766
Marathon Oil Corp.	6.600%	10/1/37	10,784	11,415	ONEOK Inc.	7.150%	1/15/51	6,862	7,876
Marathon Oil Corp.	5.200%	6/1/45	6,853	6,079	ONEOK Inc.	6.625%	9/1/53	20,505	22,990
Marathon Petroleum Corp.	4.700%	5/1/25	16,898	16,783	ONEOK Partners LP	4.900%	3/15/25	9,197	9,154
Marathon Petroleum Corp.	5.125%	12/15/26	22,133	22,387	ONEOK Partners LP	6.650%	10/1/36	9,845	10,722
Marathon Petroleum Corp.	3.800%	4/1/28	9,995	9,555	ONEOK Partners LP	6.850%	10/15/37	8,396	9,260
Marathon Petroleum Corp.	6.500%	3/1/41	16,725	18,010	ONEOK Partners LP	6.125%	2/1/41	6,824	7,124
Marathon Petroleum Corp.	4.750%	9/15/44	10,017	8,971	ONEOK Partners LP	6.200%	9/15/43	3,691	3,880
Marathon Petroleum Corp.	4.500%	4/1/48	5,871	4,926	Ovintiv Inc.	5.375%	1/1/26	3,789	3,791
Marathon Petroleum Corp.	5.000%	9/15/54	4,273	3,758	Ovintiv Inc.	5.650%	5/15/28	9,468	9,669
MPLX LP	4.875%	12/1/24	15,157	15,062	Ovintiv Inc.	7.375%	11/1/31	7,531	8,299
MPLX LP	4.000%	2/15/25	5,454	5,373	Ovintiv Inc.	6.250%	7/15/33	4,235	4,382
MPLX LP	4.875%	6/1/25	16,005	15,908	Ovintiv Inc.	6.500%	8/15/34	8,560	9,113
MPLX LP	1.750%	3/1/26	22,174	20,745	Ovintiv Inc.	6.625%	8/15/37	14,374	14,886
MPLX LP	4.125%	3/1/27	10,001	9,793	Ovintiv Inc.	6.500%	2/1/38	7,080	7,309
MPLX LP	4.250%	12/1/27	21,064	20,581	Ovintiv Inc.	7.100%	7/15/53	4,850	5,336
MPLX LP	4.000%	3/15/28	15,738	15,189	Patterson-UTI Energy Inc.	3.950%	2/1/28	6,300	5,890
MPLX LP	2.650%	8/15/30	18,947	16,367	Patterson-UTI Energy Inc.	5.150%	11/15/29	4,368	4,175
MPLX LP	4.950%	9/1/32	9,760	9,562	Patterson-UTI Energy Inc.	7.150%	10/1/33	5,170	5,481
MPLX LP	5.000%	3/1/33	15,350	15,053	Phillips 66	3.850%	4/9/25	11,698	11,512
MPLX LP	4.500%	4/15/38	21,802	19,412	Phillips 66	1.300%	2/15/26	10,050	9,330
MPLX LP	5.200%	3/1/47	17,545	16,315	Phillips 66	3.900%	3/15/28	9,607	9,352
MPLX LP	5.200%	12/1/47	15,403	14,078	Phillips 66	2.150%	12/15/30	18,678	15,753
MPLX LP	4.700%	4/15/48	21,108	18,236	Phillips 66	4.650%	11/15/34	12,090	11,754
MPLX LP	5.500%	2/15/49	19,383	18,777	Phillips 66	5.875%	5/1/42	16,090	17,432
MPLX LP	4.950%	3/14/52	4,825	4,308	Phillips 66	4.875%	11/15/44	18,660	17,885
MPLX LP	5.650%	3/1/53	6,455	6,378	Phillips 66	3.300%	3/15/52	9,589	6,879
MPLX LP	4.900%	4/15/58	6,444	5,485	Phillips 66 Co.	3.605%	2/15/25	9,616	9,450
NOV Inc.	3.600%	12/1/29	4,261	3,940	Phillips 66 Co.	3.550%	10/1/26	2,815	2,727
NOV Inc.	3.950%	12/1/42	14,063	10,833	Phillips 66 Co.	4.950%	12/1/27	4,310	4,351
Occidental Petroleum Corp.	5.875%	9/1/25	7,810	7,866	Phillips 66 Co.	3.750%	3/1/28	5,892	5,665
Occidental Petroleum Corp.	5.500%	12/1/25	6,136	6,151	Phillips 66 Co.	3.150%	12/15/29	12,948	11,916
Occidental Petroleum Corp.	5.550%	3/15/26	11,024	11,114	Phillips 66 Co.	5.300%	6/30/33	6,185	6,360
Occidental Petroleum Corp.	8.500%	7/15/27	6,324	6,901	Phillips 66 Co.	4.680%	2/15/45	7,795	7,087
					Phillips 66 Co.	4.900%	10/1/46	5,943	5,563
					Pioneer Natural Resources Co.	1.125%	1/15/26	8,138	7,560
					Pioneer Natural Resources Co.	1.900%	8/15/30	19,576	16,637
					Pioneer Natural Resources Co.	2.150%	1/15/31	12,927	11,005
					Plains All American Pipeline LP	4.650%	10/15/25	13,044	12,901
					Plains All American Pipeline LP	4.500%	12/15/26	12,380	12,231

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Plains All American Pipeline LP	3.550%	12/15/29	11,612	10,691	TotalEnergies Capital International SA	3.455%	2/19/29	16,151	15,580
Plains All American Pipeline LP	3.800%	9/15/30	7,211	6,642	TotalEnergies Capital International SA	2.829%	1/10/30	16,033	14,746
Plains All American Pipeline LP	6.650%	1/15/37	7,184	7,702	TotalEnergies Capital International SA	2.986%	6/29/41	7,036	5,483
Plains All American Pipeline LP	5.150%	6/1/42	7,450	6,743	TotalEnergies Capital International SA	3.461%	7/12/49	10,256	8,106
Plains All American Pipeline LP	4.300%	1/31/43	1,955	1,565	TotalEnergies Capital International SA	3.127%	5/29/50	35,544	26,152
Plains All American Pipeline LP	4.700%	6/15/44	10,405	8,713	TotalEnergies Capital International SA	3.386%	6/29/60	2,870	2,137
Plains All American Pipeline LP	4.900%	2/15/45	9,276	8,017	TotalEnergies Capital SA	3.883%	10/11/28	7,882	7,737
Sabine Pass Liquefaction LLC	5.625%	3/1/25	29,426	29,483	TransCanada PipeLines Ltd.	4.875%	1/15/26	14,770	14,734
Sabine Pass Liquefaction LLC	5.875%	6/30/26	16,593	16,883	TransCanada PipeLines Ltd.	4.250%	5/15/28	15,090	14,704
Sabine Pass Liquefaction LLC	5.000%	3/15/27	24,962	25,068	TransCanada PipeLines Ltd.	4.100%	4/15/30	17,214	16,378
Sabine Pass Liquefaction LLC	4.200%	3/15/28	24,476	23,979	TransCanada PipeLines Ltd.	2.500%	10/12/31	15,497	12,970
Sabine Pass Liquefaction LLC	4.500%	5/15/30	28,907	28,292	TransCanada PipeLines Ltd.	4.625%	3/1/34	16,547	15,663
Sabine Pass Liquefaction LLC	5.900%	9/15/37	5,750	6,077	TransCanada PipeLines Ltd.	5.600%	3/31/34	4,567	4,622
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	4,385	4,153	TransCanada PipeLines Ltd.	5.850%	3/15/36	7,121	7,356
Schlumberger Investment SA	4.500%	5/15/28	6,210	6,274	TransCanada PipeLines Ltd.	6.200%	10/15/37	21,615	23,011
Schlumberger Investment SA	2.650%	6/26/30	21,035	18,899	TransCanada PipeLines Ltd.	4.750%	5/15/38	17,213	15,945
Schlumberger Investment SA	4.850%	5/15/33	5,350	5,435	TransCanada PipeLines Ltd.	7.250%	8/15/38	4,005	4,658
Shell International Finance BV	3.250%	5/11/25	37,501	36,789	TransCanada PipeLines Ltd.	6.100%	6/1/40	13,596	14,360
Shell International Finance BV	2.875%	5/10/26	22,586	21,756	TransCanada PipeLines Ltd.	5.000%	10/16/43	11,613	10,877
Shell International Finance BV	2.500%	9/12/26	13,373	12,732	TransCanada PipeLines Ltd.	4.875%	5/15/48	26,849	24,616
Shell International Finance BV	3.875%	11/13/28	19,334	19,043	TransCanada PipeLines Ltd.	5.100%	3/15/49	2,834	2,714
Shell International Finance BV	2.375%	11/7/29	21,490	19,341	Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	11,666	12,231
Shell International Finance BV	2.750%	4/6/30	23,037	21,068	Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	8,456	8,200
Shell International Finance BV	4.125%	5/11/35	19,315	18,461	Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	13,762	12,494
Shell International Finance BV	6.375%	12/15/38	33,309	38,328	Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	3,465	3,439
Shell International Finance BV	5.500%	3/25/40	10,933	11,658	Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	5,109	4,520
Shell International Finance BV	2.875%	11/26/41	6,521	4,940	Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	7,876	7,115
Shell International Finance BV	3.625%	8/21/42	9,954	8,424	Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	6,263	5,072
Shell International Finance BV	4.550%	8/12/43	23,984	22,689	Valero Energy Corp.	2.150%	9/15/27	7,325	6,690
Shell International Finance BV	4.375%	5/11/45	37,504	34,417	Valero Energy Corp.	4.350%	6/1/28	13,465	13,276
Shell International Finance BV	4.000%	5/10/46	30,424	26,411	Valero Energy Corp.	2.800%	12/1/31	6,506	5,540
Shell International Finance BV	3.750%	9/12/46	10,173	8,459	Valero Energy Corp.	7.500%	4/15/32	9,404	10,862
Shell International Finance BV	3.125%	11/7/49	22,550	16,593	Valero Energy Corp.	6.625%	6/15/37	20,773	22,780
Shell International Finance BV	3.250%	4/6/50	20,732	15,619	Valero Energy Corp.	4.900%	3/15/45	9,795	9,051
Shell International Finance BV	3.000%	11/26/51	12,180	8,718	Valero Energy Corp.	3.650%	12/1/51	15,884	11,603
Spectra Energy Partners LP	3.500%	3/15/25	8,891	8,697	Valero Energy Partners LP	4.500%	3/15/28	7,447	7,323
Spectra Energy Partners LP	3.375%	10/15/26	14,219	13,692	Western Midstream Operating LP	3.100%	2/1/25	5,255	5,119
Spectra Energy Partners LP	4.500%	3/15/45	13,912	11,926	Western Midstream Operating LP	4.500%	3/1/28	2,013	1,949
Suncor Energy Inc.	7.150%	2/1/32	7,353	8,226	Western Midstream Operating LP	4.750%	8/15/28	2,872	2,808
Suncor Energy Inc.	5.950%	12/1/34	4,122	4,318	Western Midstream Operating LP	4.050%	2/1/30	16,571	15,518
Suncor Energy Inc.	6.800%	5/15/38	14,536	15,908	Western Midstream Operating LP	6.150%	4/1/33	9,721	10,101
Suncor Energy Inc.	6.500%	6/15/38	24,278	25,975	Western Midstream Operating LP	5.450%	4/1/44	9,146	8,289
Suncor Energy Inc.	6.850%	6/1/39	170	187	Western Midstream Operating LP	5.300%	3/1/48	9,010	7,883
Suncor Energy Inc.	4.000%	11/15/47	15,899	12,598	Western Midstream Operating LP	5.500%	8/15/48	3,937	3,502
Suncor Energy Inc.	3.750%	3/4/51	7,087	5,323	Western Midstream Operating LP	5.250%	2/1/50	15,785	14,099
Targa Resources Corp.	6.150%	3/1/29	13,115	13,731	Williams Cos. Inc.	3.900%	1/15/25	18,090	17,803
Targa Resources Corp.	4.200%	2/1/33	9,810	9,033	Williams Cos. Inc.	4.000%	9/15/25	11,584	11,372
Targa Resources Corp.	6.125%	3/15/33	10,778	11,367	Williams Cos. Inc.	5.400%	3/2/26	2,686	2,713
Targa Resources Corp.	6.500%	3/30/34	12,915	13,968	Williams Cos. Inc.	3.750%	6/15/27	18,490	17,824
Targa Resources Corp.	4.950%	4/15/52	9,715	8,537	Williams Cos. Inc.	5.300%	8/15/28	7,925	8,114
Targa Resources Corp.	6.500%	2/15/53	10,955	11,866	Williams Cos. Inc.	3.500%	11/15/30	16,072	14,734
Targa Resources Partners LP	6.500%	7/15/27	4,075	4,139	Williams Cos. Inc.	7.500%	1/15/31	755	851
Targa Resources Partners LP	5.000%	1/15/28	9,213	9,106	Williams Cos. Inc.	2.600%	3/15/31	21,835	18,693
Targa Resources Partners LP	6.875%	1/15/29	8,845	9,135	Williams Cos. Inc.	4.650%	8/15/32	3,437	3,358
Targa Resources Partners LP	5.500%	3/1/30	9,234	9,225	Williams Cos. Inc.	5.650%	3/15/33	8,005	8,369
Targa Resources Partners LP	4.875%	2/1/31	7,559	7,339					
Targa Resources Partners LP	4.000%	1/15/32	14,880	13,559					
TC PipeLines LP	3.900%	5/25/27	6,448	6,190					
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	2,150	2,265					
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	4,942	5,345					
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	2,017	2,318					
Texas Eastern Transmission LP	7.000%	7/15/32	5,860	6,560					
Tosco Corp.	8.125%	2/15/30	1,880	2,214					
TotalEnergies Capital International SA	2.434%	1/10/25	13,169	12,845					

## Total Bond Market Index Fund

			Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	Williams Cos. Inc.	6.300%	4/15/40	19,560	20,918					
	Williams Cos. Inc.	5.800%	11/15/43	10,465	10,555					
	Williams Cos. Inc.	5.400%	3/4/44	10,902	10,626					
	Williams Cos. Inc.	5.750%	6/24/44	7,529	7,601					
	Williams Cos. Inc.	4.900%	1/15/45	8,127	7,398					
	Williams Cos. Inc.	5.100%	9/15/45	15,313	14,434					
	Williams Cos. Inc.	4.850%	3/1/48	11,107	10,105	5				
	Williams Cos. Inc.	3.500%	10/15/51	7,472	5,476					
	Williams Cos. Inc.	5.300%	8/15/52	10,045	9,750					
				5,963,752						
Financials (7.8%)										
5	ACE Capital Trust II	9.700%	4/1/30	2,921	3,447					
	Aegon Ltd.	5.500%	4/11/48	7,644	7,281					
	AerCap Ireland Capital DAC	3.500%	1/15/25	17,846	17,456					
	AerCap Ireland Capital DAC	6.500%	7/15/25	25,476	25,855					
	AerCap Ireland Capital DAC	4.450%	10/1/25	17,846	17,522					
	AerCap Ireland Capital DAC	1.750%	1/30/26	14,947	13,899					
	AerCap Ireland Capital DAC	4.450%	4/3/26	27,576	27,077					
	AerCap Ireland Capital DAC	2.450%	10/29/26	55,222	51,153					
	AerCap Ireland Capital DAC	6.100%	1/15/27	3,000	3,064					
	AerCap Ireland Capital DAC	3.650%	7/21/27	27,024	25,692					
	AerCap Ireland Capital DAC	4.625%	10/15/27	14,778	14,519					
	AerCap Ireland Capital DAC	3.875%	1/23/28	20,531	19,573					
	AerCap Ireland Capital DAC	5.750%	6/6/28	10,280	10,527					
	AerCap Ireland Capital DAC	3.000%	10/29/28	52,237	47,687					
	AerCap Ireland Capital DAC	6.150%	9/30/30	11,430	12,059					
	AerCap Ireland Capital DAC	3.300%	1/30/32	89,915	78,302					
	AerCap Ireland Capital DAC	3.400%	10/29/33	18,190	15,628					
	AerCap Ireland Capital DAC	3.850%	10/29/41	19,402	15,691					
	Affiliated Managers Group Inc.	3.500%	8/1/25	12,596	12,214					
	Affiliated Managers Group Inc.	3.300%	6/15/30	12,272	10,909					
	Aflac Inc.	1.125%	3/15/26	6,735	6,217					
	Aflac Inc.	2.875%	10/15/26	6,136	5,834					
	Aflac Inc.	3.600%	4/1/30	23,075	21,806					
	Aflac Inc.	4.000%	10/15/46	5,550	4,520					
	Aflac Inc.	4.750%	1/15/49	4,328	4,071					
5	Air Lease Corp.	2.300%	2/1/25	13,081	12,622					
	Air Lease Corp.	3.250%	3/1/25	14,361	13,985					
	Air Lease Corp.	3.375%	7/1/25	8,582	8,312					
5	Air Lease Corp.	2.875%	1/15/26	9,311	8,876					
5	Air Lease Corp.	3.750%	6/1/26	3,120	3,015					
	Air Lease Corp.	1.875%	8/15/26	11,531	10,619					
	Air Lease Corp.	2.200%	1/15/27	8,553	7,838					
	Air Lease Corp.	3.625%	4/1/27	7,202	6,882					
	Air Lease Corp.	3.625%	12/1/27	15,030	14,229					
	Air Lease Corp.	2.100%	9/1/28	7,903	6,929					
	Air Lease Corp.	4.625%	10/1/28	11,963	11,699					
	Air Lease Corp.	3.250%	10/1/29	8,115	7,340					
5	Air Lease Corp.	3.000%	2/1/30	11,490	10,190					
	Air Lease Corp.	3.125%	12/1/30	2,613	2,288					
5	Air Lease Corp.	2.875%	1/15/32	10,190	8,638					
	Aircastle Ltd.	4.250%	6/15/26	11,021	10,663					
	Alleghany Corp.	4.900%	9/15/44	6,055	5,886					
	Alleghany Corp.	3.250%	8/15/51	10,715	8,104					
	Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,361	10,097					
	Allstate Corp.	0.750%	12/15/25	5,411	4,990					
	Allstate Corp.	3.280%	12/15/26	3,379	3,264					
	Allstate Corp.	1.450%	12/15/30	8,906	7,204					
	Allstate Corp.	5.250%	3/30/33	6,820	6,967					
	Allstate Corp.	5.350%	6/1/33	3,115	3,196					
	Allstate Corp.	5.550%	5/9/35	3,056	3,175					
	Allstate Corp.	5.950%	4/1/36	2,263	2,419					
	Allstate Corp.	4.500%	6/15/43	10,600	9,517					
	Allstate Corp.	4.200%	12/15/46	8,304	7,052					
	Allstate Corp.	3.850%	8/10/49	15,511	12,512					
5	Allstate Corp.	6.500%	5/15/57	6,895	6,854					
	Ally Financial Inc.	4.625%	3/30/25	3,570	3,524					
	Ally Financial Inc.	5.800%	5/1/25	3,875	3,878					
	Ally Financial Inc.	4.750%	6/9/27	5,830	5,620					
	Ally Financial Inc.	7.100%	11/15/27	5,230	5,451					
	Ally Financial Inc.	2.200%	11/2/28	14,925	12,764					
	Ally Financial Inc.	6.992%	6/13/29	4,315	4,463					
	Ally Financial Inc.	8.000%	11/1/31	31,101	34,069					
	Ally Financial Inc.	8.000%	11/1/31	9,283	10,135					
	American Equity Investment Life Holding Co.	5.000%	6/15/27	7,216	6,924					
	American Express Co.	3.625%	12/5/24	20,290	19,955					
	American Express Co.	2.250%	3/4/25	20,655	19,987					
	American Express Co.	3.950%	8/1/25	15,626	15,377					
	American Express Co.	4.200%	11/6/25	15,919	15,736					
	American Express Co.	4.900%	2/13/26	17,252	17,290					
	American Express Co.	4.990%	5/1/26	18,650	18,606					
	American Express Co.	3.125%	5/20/26	14,235	13,735					
	American Express Co.	6.338%	10/30/26	3,690	3,764					
	American Express Co.	1.650%	11/4/26	13,492	12,453					
	American Express Co.	2.550%	3/4/27	31,782	29,775					
	American Express Co.	3.300%	5/3/27	30,785	29,429					
	American Express Co.	5.389%	7/28/27	13,610	13,770					
	American Express Co.	5.282%	7/27/29	12,960	13,220					
	American Express Co.	6.489%	10/30/31	25,750	27,918					
	American Express Co.	4.989%	5/26/33	7,080	7,062					
	American Express Co.	4.420%	8/3/33	15,359	14,790					
	American Express Co.	5.043%	5/1/34	25,529	25,493					
	American Express Co.	5.625%	7/28/34	4,350	4,502					
	American Express Co.	4.050%	12/3/42	7,369	6,661					
	American Financial Group Inc.	5.250%	4/2/30	7,500	7,520					
	American Financial Group Inc.	4.500%	6/15/47	7,820	6,569					
	American International Group Inc.	4.200%	4/1/28	7,040	6,881					
	American International Group Inc.	4.250%	3/15/29	2,099	2,026					
	American International Group Inc.	3.400%	6/30/30	12,270	11,289					
	American International Group Inc.	5.125%	3/27/33	5,416	5,497					
	American International Group Inc.	3.875%	1/15/35	4,761	4,309					
	American International Group Inc.	4.700%	7/10/35	5,358	4,945					
	American International Group Inc.	6.250%	5/1/36	11,161	11,875					
	American International Group Inc.	4.800%	7/10/45	9,336	8,810					
	American International Group Inc.	4.750%	4/1/48	15,941	15,104					
5	American International Group Inc.	5.750%	4/1/48	7,815	7,725					
	American International Group Inc.	4.375%	6/30/50	13,026	11,654					
	Ameriprise Financial Inc.	3.000%	4/2/25	3,544	3,456					
	Ameriprise Financial Inc.	2.875%	9/15/26	11,026	10,557					
	Ameriprise Financial Inc.	5.700%	12/15/28	4,775	5,006					
	Ameriprise Financial Inc.	4.500%	5/13/32	7,015	6,966					
	Ameriprise Financial Inc.	5.150%	5/15/33	6,060	6,252					
	Andrew W Mellon Foundation	0.947%	8/1/27	4,320	3,810					
5	Aon Corp.	8.205%	1/1/27	3,923	4,187					
	Aon Corp.	2.850%	5/28/27	4,604	4,350					
	Aon Corp.	4.500%	12/15/28	11,017	10,887					
	Aon Corp.	3.750%	5/2/29	9,589	9,176					
	Aon Corp.	2.800%	5/15/30	23,416	20,770					
	Aon Corp.	5.350%	2/28/33	2,555	2,625					
	Aon Corp.	6.250%	9/30/40	5,700	6,159					
	Aon Corp.	2.900%	8/23/51	7,909	5,179					
	Aon Corp.	3.900%	2/28/52	8,710	6,905					
	Aon Global Ltd.	3.875%	12/15/25	10,267	10,053					
	Aon Global Ltd.	4.600%	6/14/44	10,862	9,734					
	Aon Global Ltd.	4.750%	5/15/45	2,462	2,271					
	Apollo Global Management Inc.	6.375%	11/15/33	6,295	6,778					
7	Apollo Management Holdings LP	4.400%	5/27/26	150	147					
	Arch Capital Finance LLC	4.011%	12/15/26	11,651	11,317					
	Arch Capital Finance LLC	5.031%	12/15/46	5,252	4,914					
	Arch Capital Group Ltd.	7.350%	5/1/34	4,565	5,227					
	Arch Capital Group Ltd.	3.635%	6/30/50	12,410	9,491					
5	Arch Capital Group US Inc.	5.144%	11/1/43	4,933	4,686					

## Total Bond Market Index Fund

			Face Amount (\$000)	Market Value* (\$000)				Face Amount (\$000)	Market Value* (\$000)		
	Coupon	Maturity Date				Coupon	Maturity Date				
	Ares Capital Corp.	4.250%	3/1/25	6,544	6,390		Bank of America Corp.	3.366%	1/23/26	38,643	37,744
	Ares Capital Corp.	3.250%	7/15/25	15,780	15,117		Bank of America Corp.	2.015%	2/13/26	20,280	19,484
	Ares Capital Corp.	3.875%	1/15/26	4,950	4,758		Bank of America Corp.	4.450%	3/3/26	35,606	35,187
	Ares Capital Corp.	2.150%	7/15/26	31,205	28,435		Bank of America Corp.	3.384%	4/2/26	42,964	41,817
	Ares Capital Corp.	7.000%	1/15/27	11,021	11,346		Bank of America Corp.	3.500%	4/19/26	25,436	24,759
	Ares Capital Corp.	2.875%	6/15/27	6,794	6,212		Bank of America Corp.	1.319%	6/19/26	17,199	16,189
	Ares Capital Corp.	3.200%	11/15/31	12,540	10,495		Bank of America Corp.	4.827%	7/22/26	29,129	28,913
	Arthur J Gallagher & Co.	2.400%	11/9/31	6,700	5,534		Bank of America Corp.	6.220%	9/15/26	3,922	4,062
	Arthur J Gallagher & Co.	5.500%	3/2/33	5,000	5,093		Bank of America Corp.	4.250%	10/22/26	35,404	34,768
	Arthur J Gallagher & Co.	3.500%	5/20/51	11,540	8,555		Bank of America Corp.	1.197%	10/24/26	21,612	20,074
	Arthur J Gallagher & Co.	3.050%	3/9/52	3,225	2,165		Bank of America Corp.	5.080%	1/20/27	9,166	9,150
	Arthur J Gallagher & Co.	5.750%	3/2/53	8,800	9,014		Bank of America Corp.	3.559%	4/23/27	29,595	28,495
	Assurant Inc.	4.900%	3/27/28	3,874	3,834		Bank of America Corp.	1.734%	7/22/27	75,618	69,264
	Assurant Inc.	3.700%	2/22/30	5,146	4,635		Bank of America Corp.	5.933%	9/15/27	25,875	26,396
	Assurant Inc.	6.750%	2/15/34	1,103	1,184		Bank of America Corp.	3.248%	10/21/27	46,887	44,630
	Assured Guaranty US Holdings Inc.	6.125%	9/15/28	4,480	4,697		Bank of America Corp.	4.183%	11/25/27	47,755	46,443
	Assured Guaranty US Holdings Inc.	3.150%	6/15/31	4,385	3,876		Bank of America Corp.	3.824%	1/20/28	35,843	34,464
	Assured Guaranty US Holdings Inc.	3.600%	9/15/51	3,189	2,292		Bank of America Corp.	2.551%	2/4/28	10,313	9,556
	Athene Holding Ltd.	4.125%	1/12/28	13,434	12,847		Bank of America Corp.	3.705%	4/24/28	44,800	42,808
	Athene Holding Ltd.	6.150%	4/3/30	18,110	18,712		Bank of America Corp.	4.376%	4/27/28	22,460	21,953
	Athene Holding Ltd.	3.500%	1/15/31	12,231	10,773		Bank of America Corp.	3.593%	7/21/28	68,714	65,206
	Athene Holding Ltd.	3.950%	5/25/51	6,369	4,789		Bank of America Corp.	4.948%	7/22/28	9,610	9,602
	Athene Holding Ltd.	3.450%	5/15/52	8,524	5,779		Bank of America Corp.	3.419%	12/20/28	106,207	99,990
	Australia & New Zealand Banking Group Ltd.	5.375%	7/3/25	8,235	8,309		Bank of America Corp.	3.970%	3/5/29	25,634	24,483
	Australia & New Zealand Banking Group Ltd.	5.671%	10/3/25	10,465	10,633		Bank of America Corp.	5.202%	4/25/29	34,204	34,413
	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	13,723	13,462		Bank of America Corp.	2.087%	6/14/29	62,281	54,925
	Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	10,375	10,436		Bank of America Corp.	4.271%	7/23/29	89,514	86,380
	AXA SA	8.600%	12/15/30	11,229	13,510		Bank of America Corp.	5.819%	9/15/29	55,560	57,352
	AXIS Specialty Finance LLC	3.900%	7/15/29	3,522	3,335		Bank of America Corp.	3.194%	7/23/30	30,217	27,403
	AXIS Specialty Finance LLC	4.900%	1/15/40	3,345	2,783		Bank of America Corp.	2.884%	10/22/30	8,440	7,495
	AXIS Specialty Finance plc	4.000%	12/6/27	15,114	14,479		Bank of America Corp.	2.496%	2/13/31	96,003	82,509
	Bain Capital Specialty Finance Inc.	2.950%	3/10/26	4,356	4,054		Bank of America Corp.	2.592%	4/29/31	67,074	57,766
	Bain Capital Specialty Finance Inc.	2.550%	10/13/26	4,065	3,671		Bank of America Corp.	1.898%	7/23/31	5,509	4,500
	Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	10,000	10,276		Bank of America Corp.	1.922%	10/24/31	30,170	24,503
	Banco Bilbao Vizcaya Argentaria SA	7.883%	11/15/34	9,800	10,675		Bank of America Corp.	2.687%	4/22/32	110,056	92,928
	Banco Santander SA	2.746%	5/28/25	12,194	11,771		Bank of America Corp.	2.299%	7/21/32	47,185	38,542
	Banco Santander SA	5.147%	8/18/25	12,985	12,916		Bank of America Corp.	2.572%	10/20/32	50,236	41,675
	Banco Santander SA	5.179%	11/19/25	20,053	19,877		Bank of America Corp.	2.972%	2/4/33	4,856	4,126
	Banco Santander SA	1.849%	3/25/26	4,930	4,567		Bank of America Corp.	4.571%	4/27/33	24,533	23,401
	Banco Santander SA	4.250%	4/11/27	12,107	11,731		Bank of America Corp.	5.015%	7/22/33	37,085	36,664
	Banco Santander SA	5.294%	8/18/27	7,190	7,208		Bank of America Corp.	5.288%	4/25/34	94,945	95,212
	Banco Santander SA	6.527%	11/7/27	20,820	21,555		Bank of America Corp.	5.872%	9/15/34	26,986	28,278
	Banco Santander SA	3.800%	2/23/28	12,720	12,013		Bank of America Corp.	2.482%	9/21/36	38,126	30,250
	Banco Santander SA	4.175%	3/24/28	20,000	19,240		Bank of America Corp.	6.110%	1/29/37	30,376	32,458
	Banco Santander SA	4.379%	4/12/28	14,241	13,829		Bank of America Corp.	3.846%	3/8/37	17,475	15,347
	Banco Santander SA	5.588%	8/8/28	20,000	20,412		Bank of America Corp.	4.244%	4/24/38	36,349	32,794
	Banco Santander SA	6.607%	11/7/28	30,820	32,837		Bank of America Corp.	7.750%	5/14/38	18,860	22,927
	Banco Santander SA	3.306%	6/27/29	13,790	12,731		Bank of America Corp.	4.078%	4/23/40	40,742	35,736
	Banco Santander SA	3.490%	5/28/30	14,674	13,216		Bank of America Corp.	2.676%	6/19/41	98,702	70,775
	Banco Santander SA	2.749%	12/3/30	16,692	13,861		Bank of America Corp.	5.875%	2/7/42	16,792	18,118
	Banco Santander SA	2.958%	3/25/31	8,260	7,105		Bank of America Corp.	3.311%	4/22/42	61,620	48,107
	Banco Santander SA	6.921%	8/8/33	27,229	29,046		Bank of America Corp.	5.000%	1/21/44	20,232	19,921
	Banco Santander SA	6.938%	11/7/33	21,740	24,184		Bank of America Corp.	4.875%	4/1/44	8,233	8,016
	Bank of America Corp.	4.000%	1/22/25	52,333	51,621		Bank of America Corp.	4.750%	4/21/45	5,005	4,574
	Bank of America Corp.	3.950%	4/21/25	47,512	46,717		Bank of America Corp.	4.330%	3/15/50	41,619	36,524
	Bank of America Corp.	3.875%	8/1/25	5,305	5,231		Bank of America Corp.	4.083%	3/20/51	112,847	95,277
	Bank of America Corp.	1.530%	12/6/25	15,366	14,769		Bank of America Corp.	2.831%	10/24/51	4,510	3,061
							Bank of America Corp.	3.483%	3/13/52	6,025	4,655
							Bank of America Corp.	2.972%	7/21/52	28,059	19,799
							Bank of America NA	5.650%	8/18/25	30,200	30,588
							Bank of America NA	5.526%	8/18/26	28,610	29,139
							Bank of America NA	6.000%	10/15/36	20,903	22,680
							Bank of Montreal	5.200%	12/12/24	8,680	8,670
							Bank of Montreal	1.500%	1/10/25	14,058	13,543
							Bank of Montreal	1.850%	5/1/25	29,327	28,138
							Bank of Montreal	3.700%	6/7/25	11,467	11,247
							Bank of Montreal	5.920%	9/25/25	9,960	10,115

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Bank of Montreal	5.300%	6/5/26	11,015	11,123		Barclays plc	3.564%	9/23/35	25,350	21,760
5	Bank of Montreal	2.650%	3/8/27	18,250	17,186		Barclays plc	3.811%	3/10/42	6,430	4,831
5	Bank of Montreal	4.700%	9/14/27	8,176	8,196		Barclays plc	3.330%	11/24/42	6,472	4,797
	Bank of Montreal	5.203%	2/1/28	11,823	12,047		Barclays plc	5.250%	8/17/45	7,962	7,803
	Bank of Montreal	5.717%	9/25/28	10,855	11,253		Barclays plc	4.950%	1/10/47	22,613	21,178
5	Bank of Montreal	3.803%	12/15/32	28,049	25,787		Berkshire Hathaway Finance Corp.	2.300%	3/15/27	11,292	10,679
5	Bank of New York Mellon Corp.	3.250%	9/11/24	9,813	9,670		Berkshire Hathaway Finance Corp.	1.850%	3/12/30	2,648	2,306
5	Bank of New York Mellon Corp.	3.000%	2/24/25	15,642	15,297		Berkshire Hathaway Finance Corp.	2.875%	3/15/32	13,516	12,192
5	Bank of New York Mellon Corp.	1.600%	4/24/25	5,246	5,036		Berkshire Hathaway Finance Corp.	5.750%	1/15/40	6,441	7,308
5	Bank of New York Mellon Corp.	3.950%	11/18/25	8,987	8,827		Berkshire Hathaway Finance Corp.	4.400%	5/15/42	14,301	13,805
5	Bank of New York Mellon Corp.	2.800%	5/4/26	29,417	28,174		Berkshire Hathaway Finance Corp.	4.300%	5/15/43	6,637	6,221
5	Bank of New York Mellon Corp.	5.148%	5/22/26	6,470	6,468		Berkshire Hathaway Finance Corp.	4.200%	8/15/48	49,145	45,317
5	Bank of New York Mellon Corp.	4.414%	7/24/26	13,138	12,999		Berkshire Hathaway Finance Corp.	4.250%	1/15/49	29,984	28,017
5	Bank of New York Mellon Corp.	2.450%	8/17/26	18,715	17,669		Berkshire Hathaway Finance Corp.	2.850%	10/15/50	40,421	28,363
5	Bank of New York Mellon Corp.	2.050%	1/26/27	5,994	5,572		Berkshire Hathaway Finance Corp.	2.500%	1/15/51	7,361	4,810
5	Bank of New York Mellon Corp.	4.947%	4/26/27	13,060	13,057		Berkshire Hathaway Finance Corp.	3.850%	3/15/52	42,604	35,744
5	Bank of New York Mellon Corp.	3.250%	5/16/27	28,185	27,015		Berkshire Hathaway Inc.	3.125%	3/15/26	37,505	36,457
5	Bank of New York Mellon Corp.	3.400%	1/29/28	9,419	8,987		Berkshire Hathaway Inc.	4.500%	2/11/43	5,107	4,971
5	Bank of New York Mellon Corp.	3.442%	2/7/28	19,805	19,064		BGC Group Inc.	8.000%	5/25/28	2,705	2,838
5	Bank of New York Mellon Corp.	1.650%	7/14/28	8,292	7,296		BlackRock Inc.	3.200%	3/15/27	8,410	8,146
5	Bank of New York Mellon Corp.	3.000%	10/30/28	7,150	6,609		BlackRock Inc.	3.250%	4/30/29	12,380	11,904
5	Bank of New York Mellon Corp.	4.543%	2/1/29	12,397	12,319		BlackRock Inc.	2.400%	4/30/30	17,665	15,782
5	Bank of New York Mellon Corp.	3.300%	8/23/29	7,696	7,206		BlackRock Inc.	1.900%	1/28/31	16,540	13,950
5	Bank of New York Mellon Corp.	6.317%	10/25/29	10,455	11,096		BlackRock Inc.	2.100%	2/25/32	15,730	13,150
5	Bank of New York Mellon Corp.	2.500%	1/26/32	6,709	5,736		BlackRock Inc.	4.750%	5/25/33	9,500	9,598
5	Bank of New York Mellon Corp.	5.834%	10/25/33	26,440	28,043		Blackstone Private Credit Fund	7.050%	9/29/25	2,615	2,663
	Bank of New York Mellon Corp.	4.706%	2/1/34	27,146	26,542		Blackstone Private Credit Fund	2.625%	12/15/26	10,041	9,098
5	Bank of New York Mellon Corp.	4.967%	4/26/34	29,295	29,182		Blackstone Private Credit Fund	3.250%	3/15/27	12,765	11,700
5	Bank of New York Mellon Corp.	6.474%	10/25/34	19,430	21,539		Blackstone Private Credit Fund	7.300%	11/27/28	5,275	5,467
	Bank of Nova Scotia	0.650%	7/31/24	1,928	1,875		Blackstone Secured Lending Fund	3.625%	1/15/26	10,277	9,812
	Bank of Nova Scotia	5.250%	12/6/24	12,710	12,698		Blackstone Secured Lending Fund	2.750%	9/16/26	8,648	7,921
	Bank of Nova Scotia	1.450%	1/10/25	1,995	1,922		Blackstone Secured Lending Fund	2.850%	9/30/28	4,413	3,826
5	Bank of Nova Scotia	2.200%	2/3/25	50,018	48,501		Blue Owl Capital Corp.	4.000%	3/30/25	6,893	6,699
	Bank of Nova Scotia	3.450%	4/11/25	10,637	10,416		Blue Owl Capital Corp.	3.750%	7/22/25	12,570	12,048
	Bank of Nova Scotia	1.300%	6/11/25	31,045	29,431		Blue Owl Capital Corp.	4.250%	1/15/26	11,487	11,102
	Bank of Nova Scotia	5.450%	6/12/25	17,850	17,931		Blue Owl Capital Corp.	3.400%	7/15/26	7,261	6,752
	Bank of Nova Scotia	4.500%	12/16/25	35,956	35,375		Blue Owl Capital Corp.	2.625%	1/15/27	11,131	10,032
	Bank of Nova Scotia	2.700%	8/3/26	23,423	22,190		Blue Owl Capital Corp.	2.875%	6/11/28	10,960	9,627
	Bank of Nova Scotia	1.300%	9/15/26	15,693	14,296	7	Blue Owl Credit Income Corp.	5.500%	3/21/25	8,391	8,269
	Bank of Nova Scotia	1.950%	2/2/27	7,605	7,006		Blue Owl Credit Income Corp.	7.950%	6/13/28	14,175	14,661
	Bank of Nova Scotia	5.250%	6/12/28	12,700	12,898		Blue Owl Technology Finance Corp.	2.500%	1/15/27	8,646	7,552
	Bank of Nova Scotia	4.850%	2/1/30	8,025	8,002		BPCE SA	3.375%	12/2/26	5,725	5,535
	Bank of Nova Scotia	2.450%	2/2/32	7,145	5,988		Brighthouse Financial Inc.	5.625%	5/15/30	9,143	9,263
	Bank of Nova Scotia	5.650%	2/1/34	9,600	9,965		Brighthouse Financial Inc.	4.700%	6/22/47	8,721	6,930
	Bank of Nova Scotia	4.588%	5/4/37	14,759	13,214		Brighthouse Financial Inc.	3.850%	12/22/51	8,415	5,561
	Barclays plc	3.650%	3/16/25	43,522	42,549		Brookfield Capital Finance LLC	6.087%	6/14/33	5,615	5,861
5	Barclays plc	4.375%	1/12/26	31,568	31,165		Brookfield Corp.	4.000%	1/15/25	8,076	7,950
	Barclays plc	2.852%	5/7/26	26,630	25,706		Brookfield Finance Inc.	4.250%	6/2/26	2,605	2,545
	Barclays plc	5.200%	5/12/26	16,809	16,694		Brookfield Finance Inc.	3.900%	1/25/28	8,781	8,452
	Barclays plc	5.304%	8/9/26	10,645	10,605		Brookfield Finance Inc.	4.850%	3/29/29	22,752	22,635
	Barclays plc	7.325%	11/2/26	25,270	26,095	5	Brookfield Finance Inc.	4.350%	4/15/30	12,165	11,723
	Barclays plc	5.829%	5/9/27	37,175	37,497	7	Brookfield Finance Inc.	2.724%	4/15/31	7,650	6,492
	Barclays plc	6.496%	9/13/27	14,355	14,759		Brookfield Finance Inc.	6.350%	1/5/34	6,400	6,809
	Barclays plc	4.337%	1/10/28	16,574	16,102		Brookfield Finance Inc.	4.700%	9/20/47	9,821	8,569
	Barclays plc	4.836%	5/9/28	39,466	38,485	5					
	Barclays plc	5.501%	8/9/28	12,430	12,496						
	Barclays plc	7.385%	11/2/28	25,400	27,144						
5	Barclays plc	4.972%	5/16/29	26,987	26,518						
	Barclays plc	6.490%	9/13/29	25,454	26,548						
5	Barclays plc	5.088%	6/20/30	18,764	18,179						
	Barclays plc	2.645%	6/24/31	29,387	24,806						
	Barclays plc	2.667%	3/10/32	11,218	9,258						
	Barclays plc	2.894%	11/24/32	12,594	10,355						
	Barclays plc	5.746%	8/9/33	13,370	13,487						
	Barclays plc	7.437%	11/2/33	39,785	44,587						
	Barclays plc	6.224%	5/9/34	19,821	20,556						
	Barclays plc	7.119%	6/27/34	20,761	22,096						



## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Brookfield Finance Inc.	3.500%	3/30/51	5,636	4,124			Charles Schwab Corp.	2.300%	5/13/31	17,147	14,333
	Brookfield Finance Inc.	3.625%	2/15/52	7,058	5,079			Charles Schwab Corp.	1.950%	12/1/31	13,363	10,745
	Brookfield Finance LLC	3.450%	4/15/50	9,516	6,624			Charles Schwab Corp.	2.900%	3/3/32	16,363	14,110
	Brown & Brown Inc.	4.500%	3/15/29	8,181	7,972			Charles Schwab Corp.	6.136%	8/24/34	16,230	17,140
	Brown & Brown Inc.	2.375%	3/15/31	18,052	14,814			Chubb Corp.	6.000%	5/11/37	7,781	8,606
	Brown & Brown Inc.	4.200%	3/17/32	4,480	4,101	5		Chubb Corp.	6.500%	5/15/38	7,425	8,607
	Brown & Brown Inc.	4.950%	3/17/52	9,265	8,224			Chubb INA Holdings Inc.	3.150%	3/15/25	18,935	18,524
	Canadian Imperial Bank of Commerce	2.250%	1/28/25	15,452	14,970			Chubb INA Holdings Inc.	3.350%	5/3/26	22,880	22,267
	Canadian Imperial Bank of Commerce	3.300%	4/7/25	13,020	12,719			Chubb INA Holdings Inc.	1.375%	9/15/30	19,391	15,981
	Canadian Imperial Bank of Commerce	5.144%	4/28/25	12,000	12,004			Chubb INA Holdings Inc.	6.700%	5/15/36	3,030	3,523
	Canadian Imperial Bank of Commerce	0.950%	10/23/25	1,139	1,063			Chubb INA Holdings Inc.	4.150%	3/13/43	5,408	4,906
	Canadian Imperial Bank of Commerce	1.250%	6/22/26	17,728	16,250	5		Chubb INA Holdings Inc.	4.350%	11/3/45	33,227	31,228
	Canadian Imperial Bank of Commerce	5.615%	7/17/26	6,610	6,737			Chubb INA Holdings Inc.	2.850%	12/15/51	4,970	3,607
	Canadian Imperial Bank of Commerce	3.450%	4/7/27	10,515	10,107	5		CI Financial Corp.	3.050%	12/15/61	4,120	2,959
	Canadian Imperial Bank of Commerce	5.001%	4/28/28	15,686	15,776			CI Financial Corp.	3.200%	12/17/30	11,324	8,953
	Canadian Imperial Bank of Commerce	5.986%	10/3/28	16,880	17,659			CI Financial Corp.	4.100%	6/15/51	12,502	7,364
	Canadian Imperial Bank of Commerce	3.600%	4/7/32	20,025	18,278			Cincinnati Financial Corp.	6.920%	5/15/28	4,445	4,764
	Canadian Imperial Bank of Commerce	6.092%	10/3/33	14,650	15,637			Cincinnati Financial Corp.	6.125%	11/1/34	4,544	4,764
	Capital One Financial Corp.	3.200%	2/5/25	14,619	14,271			Citibank NA	5.864%	9/29/25	24,035	24,441
	Capital One Financial Corp.	4.250%	4/30/25	10,817	10,664	5		Citibank NA	5.488%	12/4/26	27,423	27,932
	Capital One Financial Corp.	4.200%	10/29/25	21,331	20,943			Citibank NA	5.803%	9/29/28	32,810	34,258
	Capital One Financial Corp.	2.636%	3/3/26	16,386	15,703			Citigroup Inc.	3.875%	3/26/25	18,298	17,962
	Capital One Financial Corp.	3.750%	7/28/26	40,376	38,676			Citigroup Inc.	3.300%	4/27/25	8,139	7,955
	Capital One Financial Corp.	3.750%	3/9/27	43,273	41,347			Citigroup Inc.	4.400%	6/10/25	54,376	53,760
	Capital One Financial Corp.	3.650%	5/11/27	12,313	11,747			Citigroup Inc.	5.500%	9/13/25	23,879	24,000
	Capital One Financial Corp.	7.149%	10/29/27	6,420	6,667			Citigroup Inc.	3.700%	1/12/26	28,359	27,697
	Capital One Financial Corp.	1.878%	11/2/27	16,503	14,839	5		Citigroup Inc.	2.014%	1/25/26	27,050	25,991
	Capital One Financial Corp.	3.800%	1/31/28	49,801	47,313	5		Citigroup Inc.	4.600%	3/9/26	33,612	33,183
	Capital One Financial Corp.	4.927%	5/10/28	6,245	6,138			Citigroup Inc.	3.290%	3/17/26	11,030	10,740
	Capital One Financial Corp.	5.468%	2/1/29	4,245	4,246	5		Citigroup Inc.	3.106%	4/8/26	53,507	52,026
	Capital One Financial Corp.	6.312%	6/8/29	5,425	5,565			Citigroup Inc.	3.400%	5/1/26	18,565	17,920
	Capital One Financial Corp.	3.273%	3/1/30	13,163	11,742	5		Citigroup Inc.	5.610%	9/29/26	16,074	16,191
	Capital One Financial Corp.	7.624%	10/30/31	10,025	10,999	5		Citigroup Inc.	3.200%	10/21/26	66,738	63,679
	Capital One Financial Corp.	2.618%	11/2/32	9,068	7,299	5		Citigroup Inc.	4.300%	11/20/26	8,320	8,154
	Capital One Financial Corp.	5.817%	2/1/34	42,466	42,295	5		Citigroup Inc.	1.462%	6/9/27	3,758	3,439
	Capital One Financial Corp.	6.377%	6/8/34	24,987	25,753	5		Citigroup Inc.	4.450%	9/29/27	61,278	59,862
5	Capital One NA	2.280%	1/28/26	1,197	1,153	5		Citigroup Inc.	3.887%	1/10/28	66,038	63,889
	Cboe Global Markets Inc.	3.650%	1/12/27	16,846	16,354	5		Citigroup Inc.	3.070%	2/24/28	2,550	2,403
	Cboe Global Markets Inc.	1.625%	12/15/30	6,600	5,433			Citigroup Inc.	4.658%	5/24/28	5,907	5,870
	Charles Schwab Corp.	3.000%	3/10/25	2,147	2,091			Citigroup Inc.	3.668%	7/24/28	49,966	47,636
	Charles Schwab Corp.	4.200%	3/24/25	7,450	7,365			Citigroup Inc.	4.125%	7/25/28	13,383	12,857
	Charles Schwab Corp.	3.625%	4/1/25	8,632	8,478			Citigroup Inc.	3.520%	10/27/28	30,606	28,934
	Charles Schwab Corp.	3.850%	5/21/25	7,898	7,755			Citigroup Inc.	4.075%	4/23/29	19,336	18,626
	Charles Schwab Corp.	3.450%	2/13/26	8,465	8,203			Citigroup Inc.	3.980%	3/20/30	22,952	21,775
	Charles Schwab Corp.	0.900%	3/11/26	21,913	20,091			Citigroup Inc.	2.976%	11/5/30	21,251	18,944
	Charles Schwab Corp.	1.150%	5/13/26	21,230	19,468			Citigroup Inc.	2.666%	1/29/31	33,791	29,332
	Charles Schwab Corp.	5.875%	8/24/26	12,920	13,250			Citigroup Inc.	4.412%	3/31/31	63,166	60,486
	Charles Schwab Corp.	3.200%	3/2/27	15,170	14,473			Citigroup Inc.	2.572%	6/3/31	22,621	19,324
	Charles Schwab Corp.	2.450%	3/3/27	19,776	18,410			Citigroup Inc.	2.561%	5/1/32	2,658	2,219
	Charles Schwab Corp.	3.300%	4/1/27	24,536	23,391	5		Citigroup Inc.	6.625%	6/15/32	11,106	12,089
	Charles Schwab Corp.	3.200%	1/25/28	8,401	7,934			Citigroup Inc.	2.520%	11/3/32	39,089	32,259
	Charles Schwab Corp.	2.000%	3/20/28	2,905	2,587	5		Citigroup Inc.	3.057%	1/25/33	39,198	33,453
	Charles Schwab Corp.	4.000%	2/1/29	11,232	10,910			Citigroup Inc.	5.875%	2/22/33	5,946	6,207
	Charles Schwab Corp.	5.643%	5/19/29	15,332	15,742			Citigroup Inc.	3.785%	3/17/33	76,193	68,552
	Charles Schwab Corp.	3.250%	5/22/29	10,250	9,605			Citigroup Inc.	4.910%	5/24/33	8,865	8,681
	Charles Schwab Corp.	2.750%	10/1/29	11,270	10,148			Citigroup Inc.	6.000%	10/31/33	14,686	15,495
	Charles Schwab Corp.	1.650%	3/11/31	15,767	12,703			Citigroup Inc.	6.270%	11/17/33	34,407	36,828
								Citigroup Inc.	6.174%	5/25/34	7,895	8,188
								Citigroup Inc.	6.125%	8/25/36	15,763	16,866
								Citigroup Inc.	3.878%	1/24/39	24,634	21,269
								Citigroup Inc.	8.125%	7/15/39	29,156	37,635
								Citigroup Inc.	5.316%	3/26/41	14,725	14,766
								Citigroup Inc.	5.875%	1/30/42	7,500	7,987
								Citigroup Inc.	2.904%	11/3/42	6,065	4,367
								Citigroup Inc.	6.675%	9/13/43	8,900	9,995
								Citigroup Inc.	4.950%	11/7/43	5,019	4,559
								Citigroup Inc.	5.300%	5/6/44	23,764	22,853

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Citigroup Inc.	4.650%	7/30/45	13,123	11,941	5	Discover Bank	3.450%	7/27/26	19,498	18,446	
	Citigroup Inc.	4.750%	5/18/46	42,573	38,182	5	Discover Bank	4.650%	9/13/28	16,897	16,110	
	Citigroup Inc.	4.281%	4/24/48	13,795	12,084	5	Discover Bank	2.700%	2/6/30	4,571	3,874	
	Citigroup Inc.	4.650%	7/23/48	21,435	19,832		Discover Financial Services	3.750%	3/4/25	10,804	10,555	
6	Citigroup Inc., SOFR + 0.686%	6.126%	10/30/24	75	75		Discover Financial Services	4.500%	1/30/26	12,078	11,913	
5	Citizens Bank NA	3.750%	2/18/26	7,440	7,115		Discover Financial Services	4.100%	2/9/27	33,427	32,085	
	Citizens Bank NA	4.575%	8/9/28	8,756	8,318		Eaton Vance Corp.	3.500%	4/6/27	4,655	4,464	
	Citizens Financial Group Inc.	2.850%	7/27/26	33,398	31,081		Enstar Finance LLC	5.750%	9/1/40	922	871	
	Citizens Financial Group Inc.	2.500%	2/6/30	6,547	5,497		Enstar Finance LLC	5.500%	1/15/42	8,153	6,927	
	Citizens Financial Group Inc.	3.250%	4/30/30	6,071	5,332		Enstar Group Ltd.	4.950%	6/1/29	12,680	12,374	
	Citizens Financial Group Inc.	4.300%	2/11/31	5,250	4,469		Enstar Group Ltd.	3.100%	9/1/31	7,523	6,141	
	Citizens Financial Group Inc.	2.638%	9/30/32	13,098	10,107		Equitable Holdings Inc.	7.000%	4/1/28	4,510	4,810	
	CME Group Inc.	3.000%	3/15/25	11,433	11,191		Equitable Holdings Inc.	4.350%	4/20/28	19,281	18,642	
	CME Group Inc.	3.750%	6/15/28	1,774	1,736		Equitable Holdings Inc.	5.594%	1/11/33	1,290	1,327	
	CME Group Inc.	2.650%	3/15/32	2,752	2,446		Equitable Holdings Inc.	5.000%	4/20/48	26,117	24,331	
	CME Group Inc.	5.300%	9/15/43	13,107	13,950		Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,805	4,408	
	CME Group Inc.	4.150%	6/15/48	10,810	9,822		Everest Reinsurance Holdings Inc.	3.500%	10/15/50	13,310	9,818	
	CNA Financial Corp.	4.500%	3/1/26	4,544	4,496		Everest Reinsurance Holdings Inc.	3.125%	10/15/52	12,905	8,851	
	CNA Financial Corp.	3.450%	8/15/27	10,445	9,988		Fairfax Financial Holdings Ltd.	4.850%	4/17/28	11,432	11,266	
	CNA Financial Corp.	3.900%	5/1/29	4,198	4,021		Fairfax Financial Holdings Ltd.	4.625%	4/29/30	6,743	6,484	
	CNA Financial Corp.	2.050%	8/15/30	5,145	4,287		Fairfax Financial Holdings Ltd.	3.375%	3/3/31	2,605	2,292	
	CNA Financial Corp.	5.500%	6/15/33	4,599	4,742		Fairfax Financial Holdings Ltd.	5.625%	8/16/32	9,650	9,659	
	CNO Financial Group Inc.	5.250%	5/30/29	8,402	8,316	7	Fairfax Financial Holdings Ltd.	6.000%	12/7/33	5,200	5,340	
5	Comerica Bank	4.000%	7/27/25	3,261	3,160			Fidelity National Financial Inc.	4.500%	8/15/28	8,000	7,792
	Comerica Bank	5.332%	8/25/33	5,890	5,436			Fidelity National Financial Inc.	3.400%	6/15/30	12,391	11,115
	Comerica Inc.	4.000%	2/1/29	6,659	6,294			Fidelity National Financial Inc.	2.450%	3/15/31	8,833	7,324
	Commonwealth Bank of Australia	5.316%	3/13/26	15,506	15,719		Fidelity National Financial Inc.	3.200%	9/17/51	10,875	6,933	
	Cooperatieve Rabobank UA	1.375%	1/10/25	9,805	9,437		Fifth Third Bancorp	2.375%	1/28/25	26,374	25,517	
	Cooperatieve Rabobank UA	5.000%	1/13/25	7,317	7,311		Fifth Third Bancorp	2.550%	5/5/27	16,777	15,473	
5	Cooperatieve Rabobank UA	3.375%	5/21/25	27,690	27,146		Fifth Third Bancorp	1.707%	11/1/27	9,147	8,239	
5	Cooperatieve Rabobank UA	5.500%	7/18/25	5,605	5,661		Fifth Third Bancorp	3.950%	3/14/28	16,604	15,936	
	Cooperatieve Rabobank UA	4.375%	8/4/25	18,105	17,779		Fifth Third Bancorp	4.055%	4/25/28	5,284	5,033	
5	Cooperatieve Rabobank UA	3.750%	7/21/26	20,333	19,491		Fifth Third Bancorp	6.339%	7/27/29	16,315	16,974	
	Cooperatieve Rabobank UA	5.500%	10/5/26	12,470	12,764		Fifth Third Bancorp	4.772%	7/28/30	8,206	8,049	
5	Cooperatieve Rabobank UA	5.250%	5/24/41	16,336	17,286		Fifth Third Bancorp	8.250%	3/1/38	15,469	18,294	
	Cooperatieve Rabobank UA	5.750%	12/1/43	16,966	17,507		Fifth Third Bank NA	3.950%	7/28/25	13,490	13,203	
	Cooperatieve Rabobank UA	5.250%	8/4/45	19,221	19,035		Fifth Third Bank NA	3.850%	3/15/26	14,441	13,872	
	Corebridge Financial Inc.	3.500%	4/4/25	10,815	10,551	5	Fifth Third Bank NA	2.250%	2/1/27	7,995	7,377	
	Corebridge Financial Inc.	3.650%	4/5/27	12,490	12,028		First American Financial Corp.	4.000%	5/15/30	200	181	
	Corebridge Financial Inc.	3.850%	4/5/29	13,532	12,773	5	First American Financial Corp.	2.400%	8/15/31	9,888	7,814	
	Corebridge Financial Inc.	3.900%	4/5/32	19,095	17,298	5	First Horizon Bank	5.750%	5/1/30	5,835	5,508	
7	Corebridge Financial Inc.	6.050%	9/15/33	6,450	6,733		First Horizon Corp.	4.000%	5/26/25	4,915	4,771	
	Corebridge Financial Inc.	5.750%	1/15/34	6,400	6,549		First-Citizens Bank & Trust Co.	6.125%	3/9/28	7,416	7,544	
	Corebridge Financial Inc.	4.350%	4/5/42	8,970	7,599	5	Franklin Resources Inc.	2.850%	3/30/25	6,422	6,250	
	Corebridge Financial Inc.	4.400%	4/5/52	1,935	1,623		Franklin Resources Inc.	1.600%	10/30/30	8,749	7,145	
	Credit Suisse AG	7.950%	1/9/25	14,146	14,453		Franklin Resources Inc.	2.950%	8/12/51	6,318	4,019	
5	Credit Suisse AG	3.700%	2/21/25	18,829	18,442		FS KKR Capital Corp.	4.125%	2/1/25	7,026	6,843	
	Credit Suisse AG	2.950%	4/9/25	4,097	3,970		FS KKR Capital Corp.	3.400%	1/15/26	15,198	14,386	
	Credit Suisse AG	1.250%	8/7/26	18,435	16,722		FS KKR Capital Corp.	2.625%	1/15/27	6,096	5,468	
	Credit Suisse AG	5.000%	7/9/27	17,284	17,286		FS KKR Capital Corp.	3.125%	10/12/28	5,352	4,665	
	Credit Suisse AG	7.500%	2/15/28	32,403	35,516		GATX Corp.	3.250%	3/30/25	5,106	4,969	
	Credit Suisse USA Inc.	7.125%	7/15/32	16,299	18,582		GATX Corp.	3.250%	9/15/26	3,985	3,802	
5	Deutsche Bank AG	4.500%	4/1/25	21,033	20,656		GATX Corp.	3.850%	3/30/27	16,206	15,570	
	Deutsche Bank AG	4.100%	1/13/26	11,169	10,880		GATX Corp.	3.500%	3/15/28	7,278	6,842	
	Deutsche Bank AG	6.119%	7/14/26	35,977	36,347		GATX Corp.	4.550%	11/7/28	10,678	10,474	
	Deutsche Bank AG	2.129%	11/24/26	28,390	26,609		GATX Corp.	4.700%	4/1/29	4,584	4,544	
	Deutsche Bank AG	7.146%	7/13/27	18,480	19,196		GATX Corp.	4.000%	6/30/30	4,608	4,328	
	Deutsche Bank AG	2.311%	11/16/27	26,333	24,074		GATX Corp.	1.900%	6/1/31	6,000	4,776	
	Deutsche Bank AG	2.552%	1/7/28	7,251	6,659		GATX Corp.	3.500%	6/1/32	3,550	3,107	
	Deutsche Bank AG	6.720%	1/18/29	41,174	43,123		GATX Corp.	5.450%	9/15/33	4,260	4,290	
	Deutsche Bank AG	6.819%	11/20/29	30,015	31,576		GATX Corp.	6.900%	5/1/34	9,460	10,430	
	Deutsche Bank AG	5.882%	7/8/31	4,847	4,732		GATX Corp.	5.200%	3/15/44	1,531	1,436	
	Deutsche Bank AG	3.729%	1/14/32	17,869	14,979		GATX Corp.	4.500%	3/30/45	1,952	1,602	
	Deutsche Bank AG	4.875%	12/1/32	16,512	15,432		GATX Corp.	3.100%	6/1/51	7,242	4,785	
	Deutsche Bank AG	3.742%	1/7/33	16,174	13,277		GATX Corp.					
	Deutsche Bank AG	7.079%	2/10/34	8,214	8,440		GATX Corp.					
5	Discover Bank	4.250%	3/13/26	12,805	12,427							

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	GE Capital Funding LLC	3.450%	5/15/25	17,761	17,364							
	GE Capital Funding LLC	4.550%	5/15/32	9,429	9,250							
	Globe Life Inc.	4.550%	9/15/28	7,062	7,004	5		Hartford Financial Services Group Inc.	2.900%	9/15/51	5,500	3,693
	Globe Life Inc.	2.150%	8/15/30	6,660	5,579	5		HSBC Bank USA NA	5.875%	11/1/34	2,705	2,776
	Goldman Sachs BDC Inc.	3.750%	2/10/25	3,960	3,875	5		HSBC Bank USA NA	5.625%	8/15/35	330	328
	Goldman Sachs BDC Inc.	2.875%	1/15/26	8,250	7,838			HSBC Bank USA NA	7.000%	1/15/39	8,534	9,886
	Goldman Sachs Capital I	6.345%	2/15/34	15,086	15,815			HSBC Holdings plc	4.250%	8/18/25	5,211	5,099
	Goldman Sachs Group Inc.	3.500%	1/23/25	46,019	45,135			HSBC Holdings plc	4.180%	12/9/25	41,755	41,192
	Goldman Sachs Group Inc.	3.500%	4/1/25	11,977	11,719			HSBC Holdings plc	4.300%	3/8/26	49,722	48,908
	Goldman Sachs Group Inc.	3.750%	5/22/25	28,489	27,949	5		HSBC Holdings plc	2.999%	3/10/26	29,104	28,232
5	Goldman Sachs Group Inc.	3.272%	9/29/25	338	332			HSBC Holdings plc	1.645%	4/18/26	26,096	24,802
	Goldman Sachs Group Inc.	4.250%	10/21/25	22,986	22,564	5		HSBC Holdings plc	3.900%	5/25/26	51,652	50,302
	Goldman Sachs Group Inc.	0.855%	2/12/26	1,878	1,781	5		HSBC Holdings plc	2.099%	6/4/26	93,203	88,739
	Goldman Sachs Group Inc.	3.750%	2/25/26	38,575	37,695			HSBC Holdings plc	4.292%	9/12/26	58,966	57,730
	Goldman Sachs Group Inc.	5.798%	8/10/26	23,015	23,251			HSBC Holdings plc	7.336%	11/3/26	18,887	19,614
	Goldman Sachs Group Inc.	3.500%	11/16/26	55,512	53,482			HSBC Holdings plc	4.375%	11/23/26	24,045	23,495
5	Goldman Sachs Group Inc.	1.093%	12/9/26	21,816	20,099			HSBC Holdings plc	1.589%	5/24/27	28,622	26,237
	Goldman Sachs Group Inc.	5.950%	1/15/27	17,108	17,593	5		HSBC Holdings plc	2.251%	11/22/27	33,307	30,578
	Goldman Sachs Group Inc.	3.850%	1/26/27	42,645	41,512			HSBC Holdings plc	4.041%	3/13/28	34,286	33,040
	Goldman Sachs Group Inc.	1.431%	3/9/27	12,661	11,671			HSBC Holdings plc	4.755%	6/9/28	47,961	47,287
	Goldman Sachs Group Inc.	4.387%	6/15/27	1,725	1,698	5		HSBC Holdings plc	5.210%	8/11/28	24,311	24,302
	Goldman Sachs Group Inc.	1.542%	9/10/27	12,244	11,106			HSBC Holdings plc	2.013%	9/22/28	57,939	51,577
	Goldman Sachs Group Inc.	1.948%	10/21/27	34,595	31,648			HSBC Holdings plc	7.390%	11/3/28	22,605	24,221
	Goldman Sachs Group Inc.	2.640%	2/24/28	29,826	27,652	5		HSBC Holdings plc	6.161%	3/9/29	25,325	26,168
	Goldman Sachs Group Inc.	3.615%	3/15/28	33,257	31,867			HSBC Holdings plc	4.583%	6/19/29	32,393	31,432
5	Goldman Sachs Group Inc.	3.691%	6/5/28	37,199	35,564			HSBC Holdings plc	2.206%	8/17/29	24,345	21,253
	Goldman Sachs Group Inc.	4.482%	8/23/28	10,863	10,664	5		HSBC Holdings plc	4.950%	3/31/30	17,088	16,939
5	Goldman Sachs Group Inc.	3.814%	4/23/29	88,193	83,779	5		HSBC Holdings plc	3.973%	5/22/30	41,827	39,086
5	Goldman Sachs Group Inc.	4.223%	5/1/29	26,043	25,179	5		HSBC Holdings plc	2.848%	6/4/31	18,169	15,642
	Goldman Sachs Group Inc.	6.484%	10/24/29	15,345	16,285	5		HSBC Holdings plc	2.357%	8/18/31	19,174	15,915
	Goldman Sachs Group Inc.	2.600%	2/7/30	8,076	7,094			HSBC Holdings plc	7.625%	5/17/32	8,260	9,267
	Goldman Sachs Group Inc.	3.800%	3/15/30	74,396	69,941			HSBC Holdings plc	2.804%	5/24/32	36,037	30,076
	Goldman Sachs Group Inc.	1.992%	1/27/32	28,109	22,750	5		HSBC Holdings plc	2.871%	11/22/32	41,882	34,855
	Goldman Sachs Group Inc.	2.615%	4/22/32	70,075	58,820			HSBC Holdings plc	7.350%	11/27/32	2,040	2,124
	Goldman Sachs Group Inc.	2.383%	7/21/32	47,352	38,934			HSBC Holdings plc	4.762%	3/29/33	17,447	16,260
	Goldman Sachs Group Inc.	2.650%	10/21/32	42,881	35,733			HSBC Holdings plc	5.402%	8/11/33	11,435	11,490
	Goldman Sachs Group Inc.	6.125%	2/15/33	5,158	5,669			HSBC Holdings plc	8.113%	11/3/33	22,396	25,802
	Goldman Sachs Group Inc.	3.102%	2/24/33	59,764	51,326			HSBC Holdings plc	6.254%	3/9/34	28,751	30,458
	Goldman Sachs Group Inc.	6.561%	10/24/34	221	243			HSBC Holdings plc	6.547%	6/20/34	11,490	12,027
	Goldman Sachs Group Inc.	6.450%	5/1/36	20,861	22,557	5		HSBC Holdings plc	7.399%	11/13/34	25,765	28,287
	Goldman Sachs Group Inc.	6.750%	10/1/37	60,487	66,686	5		HSBC Holdings plc	6.500%	5/2/36	22,034	22,938
5	Goldman Sachs Group Inc.	4.017%	10/31/38	61,937	54,067	5		HSBC Holdings plc	6.500%	9/15/37	43,135	45,219
5	Goldman Sachs Group Inc.	4.411%	4/23/39	59,404	53,870			HSBC Holdings plc	6.800%	6/1/38	12,253	13,117
	Goldman Sachs Group Inc.	6.250%	2/1/41	20,004	22,298			HSBC Holdings plc	6.100%	1/14/42	8,193	9,321
	Goldman Sachs Group Inc.	3.210%	4/22/42	26,133	20,000			HSBC Holdings plc	6.332%	3/9/44	28,435	30,719
	Goldman Sachs Group Inc.	2.908%	7/21/42	815	596			HSBC Holdings plc	5.250%	3/14/44	32,754	31,987
	Goldman Sachs Group Inc.	3.436%	2/24/43	465	364			HSBC USA Inc.	5.625%	3/17/25	17,681	17,778
5	Goldman Sachs Group Inc.	4.800%	7/8/44	26,505	25,094			Huntington Bancshares Inc.	4.000%	5/15/25	6,378	6,250
	Goldman Sachs Group Inc.	5.150%	5/22/45	36,804	35,602			Huntington Bancshares Inc.	6.208%	8/21/29	19,805	20,418
5.6	Goldman Sachs Group Inc., SOFR + 0.486%	5.931%	10/21/24	50	50	5		Huntington Bancshares Inc.	2.550%	2/4/30	18,625	15,940
	Golub Capital BDC Inc.	2.500%	8/24/26	2,912	2,641			Huntington Bancshares Inc.	5.023%	5/17/33	9,204	8,919
	Golub Capital BDC Inc.	2.050%	2/15/27	4,560	4,011			Huntington National Bank	4.270%	11/25/26	5,750	5,386
	Golub Capital BDC Inc.	7.050%	12/5/28	5,823	6,121			Huntington National Bank	4.552%	5/17/28	23,168	22,388
	Hanover Insurance Group Inc.	4.500%	4/15/26	6,507	6,390			Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	7,900	7,624
	Hanover Insurance Group Inc.	2.500%	9/1/30	2,000	1,644			ING Groep NV	3.869%	3/28/26	9,800	9,606
	Hartford Financial Services Group Inc.	2.800%	8/19/29	6,815	6,194			ING Groep NV	3.950%	3/29/27	20,413	19,767
	Hartford Financial Services Group Inc.	5.950%	10/15/36	4,545	4,830			ING Groep NV	6.083%	9/11/27	14,694	14,999
	Hartford Financial Services Group Inc.	6.100%	10/1/41	5,901	6,320			ING Groep NV	4.017%	3/28/28	4,830	4,705
	Hartford Financial Services Group Inc.	4.300%	4/15/43	7,465	6,408			ING Groep NV	4.550%	10/2/28	13,530	13,359
	Hartford Financial Services Group Inc.	4.400%	3/15/48	3,010	2,631			ING Groep NV	4.050%	4/9/29	3,970	3,837
	Hartford Financial Services Group Inc.	3.600%	8/19/49	17,606	13,583			ING Groep NV	2.727%	4/1/32	5,396	4,631
								ING Groep NV	4.252%	3/28/33	12,463	11,673
								ING Groep NV	6.114%	9/11/34	10,000	10,516
								Intercontinental Exchange Inc.	3.650%	5/23/25	11,155	10,942
								Intercontinental Exchange Inc.	3.750%	12/1/25	16,728	16,436
								Intercontinental Exchange Inc.	3.100%	9/15/27	5,351	5,099
								Intercontinental Exchange Inc.	4.000%	9/15/27	8,015	7,874

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Intercontinental Exchange Inc.	3.750%	9/21/28	8,522	8,284	JPMorgan Chase & Co.	1.953%	2/4/32	56,902	46,311
Intercontinental Exchange Inc.	4.350%	6/15/29	7,035	7,007	JPMorgan Chase & Co.	2.580%	4/22/32	65,362	55,318
Intercontinental Exchange Inc.	2.100%	6/15/30	22,261	19,236	JPMorgan Chase & Co.	2.545%	11/8/32	47,893	40,008
Intercontinental Exchange Inc.	1.850%	9/15/32	36,446	29,244	JPMorgan Chase & Co.	2.963%	1/25/33	53,141	45,505
Intercontinental Exchange Inc.	4.600%	3/15/33	24,848	24,802	JPMorgan Chase & Co.	4.586%	4/26/33	9,558	9,216
Intercontinental Exchange Inc.	2.650%	9/15/40	11,201	8,360	JPMorgan Chase & Co.	4.912%	7/25/33	55,805	55,185
Intercontinental Exchange Inc.	4.250%	9/21/48	14,829	13,311	JPMorgan Chase & Co.	5.717%	9/14/33	22,663	23,437
Intercontinental Exchange Inc.	3.000%	6/15/50	19,120	13,687	JPMorgan Chase & Co.	5.350%	6/1/34	52,729	53,585
Intercontinental Exchange Inc.	4.950%	6/15/52	19,600	19,606	JPMorgan Chase & Co.	6.400%	5/15/38	20,260	23,213
Intercontinental Exchange Inc.	3.000%	9/15/60	28,124	19,041	5 JPMorgan Chase & Co.	3.882%	7/24/38	48,316	42,837
Intercontinental Exchange Inc.	5.200%	6/15/62	11,362	11,631	5 JPMorgan Chase & Co.	5.500%	10/15/40	16,986	17,693
Invesco Finance plc	3.750%	1/15/26	2,406	2,343	JPMorgan Chase & Co.	3.109%	4/22/41	37,184	28,742
Invesco Finance plc	5.375%	11/30/43	11,417	11,319	JPMorgan Chase & Co.	5.600%	7/15/41	12,936	13,742
Jackson Financial Inc.	3.125%	11/23/31	6,422	5,393	JPMorgan Chase & Co.	2.525%	11/19/41	33,929	24,062
Jackson Financial Inc.	4.000%	11/23/51	7,789	5,541	JPMorgan Chase & Co.	5.400%	1/6/42	14,041	14,557
Janus Henderson US Holdings Inc.					JPMorgan Chase & Co.	3.157%	4/22/42	25,845	20,055
Jefferies Financial Group Inc.	4.875%	8/1/25	3,625	3,585	JPMorgan Chase & Co.	5.625%	8/16/43	16,680	17,475
Jefferies Financial Group Inc.	4.850%	1/15/27	7,381	7,350	JPMorgan Chase & Co.	4.850%	2/1/44	7,265	7,127
Jefferies Financial Group Inc.	6.450%	6/8/27	2,535	2,634	JPMorgan Chase & Co.	4.950%	6/1/45	15,908	15,210
Jefferies Financial Group Inc.	5.875%	7/21/28	6,465	6,630	5 JPMorgan Chase & Co.	4.260%	2/22/48	21,709	19,250
Jefferies Financial Group Inc.	4.150%	1/23/30	22,388	21,028	5 JPMorgan Chase & Co.	4.032%	7/24/48	31,682	27,011
Jefferies Financial Group Inc.	2.750%	10/15/32	1,344	1,103	5 JPMorgan Chase & Co.	3.964%	11/15/48	78,182	65,758
Jefferies Financial Group Inc.	6.250%	1/15/36	4,377	4,602	5 JPMorgan Chase & Co.	3.897%	1/23/49	36,311	30,213
Jefferies Financial Group Inc.	6.500%	1/20/43	6,054	6,387	5 JPMorgan Chase & Co.	3.109%	4/22/51	43,777	31,497
JPMorgan Chase & Co.	3.875%	2/1/24	24,242	24,205	JPMorgan Chase & Co.	3.328%	4/22/52	28,700	21,521
JPMorgan Chase & Co.	3.125%	1/23/25	28,038	27,461	Kemper Corp.	4.350%	2/15/25	2,951	2,888
JPMorgan Chase & Co.	3.900%	7/15/25	52,469	51,707	Kemper Corp.	2.400%	9/30/30	5,640	4,410
JPMorgan Chase & Co.	1.561%	12/10/25	29,218	28,131	Kemper Corp.	3.800%	2/23/32	5,175	4,373
JPMorgan Chase & Co.	5.546%	12/15/25	23,099	23,118	5 KeyBank NA	3.300%	6/1/25	17,518	16,855
JPMorgan Chase & Co.	2.595%	2/24/26	29,101	28,187	5 KeyBank NA	4.150%	8/8/25	9,649	9,363
5 JPMorgan Chase & Co.	2.005%	3/13/26	3,646	3,503	5 KeyBank NA	3.400%	5/20/26	18,606	17,498
5 JPMorgan Chase & Co.	3.300%	4/1/26	62,713	60,672	5 KeyBank NA	5.850%	11/15/27	7,626	7,624
JPMorgan Chase & Co.	2.083%	4/22/26	9,123	8,743	5 KeyBank NA	4.390%	12/14/27	2,550	2,395
JPMorgan Chase & Co.	4.080%	4/26/26	22,120	21,768	5 KeyBank NA	6.950%	2/1/28	3,898	3,964
JPMorgan Chase & Co.	3.200%	6/15/26	59,533	57,461	5 KeyBank NA	4.900%	8/8/32	14,935	13,162
JPMorgan Chase & Co.	2.950%	10/1/26	58,842	56,108	KeyBank NA	5.000%	1/26/33	17,800	16,632
JPMorgan Chase & Co.	7.625%	10/15/26	11,653	12,531	5 KeyCorp	4.150%	10/29/25	12,570	12,264
JPMorgan Chase & Co.	1.045%	11/19/26	37,980	35,169	5 KeyCorp	2.250%	4/6/27	1,205	1,085
JPMorgan Chase & Co.	4.125%	12/15/26	19,019	18,651	5 KeyCorp	4.100%	4/30/28	14,525	13,667
5 JPMorgan Chase & Co.	3.960%	1/29/27	51,646	50,451	5 KeyCorp	2.550%	10/1/29	17,205	14,607
JPMorgan Chase & Co.	1.040%	2/4/27	4,345	3,992	5 KeyCorp	4.789%	6/1/33	5,340	4,908
JPMorgan Chase & Co.	1.578%	4/22/27	7,562	6,978	Lazard Group LLC	3.750%	2/13/25	3,299	3,229
JPMorgan Chase & Co.	8.000%	4/29/27	14,583	16,119	Lazard Group LLC	3.625%	3/1/27	14,122	13,316
JPMorgan Chase & Co.	1.470%	9/22/27	21,114	19,127	Lazard Group LLC	4.500%	9/19/28	7,592	7,382
JPMorgan Chase & Co.	4.250%	10/1/27	19,027	18,819	Lazard Group LLC	4.375%	3/11/29	4,463	4,342
JPMorgan Chase & Co.	3.625%	12/1/27	17,561	16,837	Legg Mason Inc.	4.750%	3/15/26	5,201	5,183
5 JPMorgan Chase & Co.	3.782%	2/1/28	81,674	78,873	Legg Mason Inc.	5.625%	1/15/44	8,378	8,585
JPMorgan Chase & Co.	2.947%	2/24/28	4,805	4,521	Lincoln National Corp.	3.625%	12/12/26	11,014	10,699
JPMorgan Chase & Co.	4.323%	4/26/28	25,740	25,313	Lincoln National Corp.	3.800%	3/1/28	11,346	10,895
5 JPMorgan Chase & Co.	3.540%	5/1/28	28,360	27,083	Lincoln National Corp.	3.050%	1/15/30	9,613	8,495
5 JPMorgan Chase & Co.	2.182%	6/1/28	13,836	12,641	Lincoln National Corp.	3.400%	1/15/31	4,600	4,121
JPMorgan Chase & Co.	4.851%	7/25/28	18,921	18,923	Lincoln National Corp.	6.300%	10/9/37	4,329	4,579
JPMorgan Chase & Co.	3.509%	1/23/29	48,548	45,960	Lincoln National Corp.	7.000%	6/15/40	7,172	8,068
5 JPMorgan Chase & Co.	4.005%	4/23/29	37,343	35,940	Lincoln National Corp.	4.350%	3/1/48	2,021	1,615
JPMorgan Chase & Co.	2.069%	6/1/29	36,045	31,957	Lincoln National Corp.	4.375%	6/15/50	3,192	2,546
5 JPMorgan Chase & Co.	4.203%	7/23/29	37,784	36,706	Lloyds Bank plc	3.500%	5/14/25	158	155
JPMorgan Chase & Co.	5.299%	7/24/29	42,095	42,714	Lloyds Banking Group plc	4.450%	5/8/25	11,324	11,189
JPMorgan Chase & Co.	6.087%	10/23/29	17,807	18,731	5 Lloyds Banking Group plc	4.582%	12/10/25	40,505	39,677
5 JPMorgan Chase & Co.	4.452%	12/5/29	26,414	25,894	Lloyds Banking Group plc	2.438%	2/5/26	4,055	3,914
5 JPMorgan Chase & Co.	3.702%	5/6/30	32,629	30,689	Lloyds Banking Group plc	3.511%	3/18/26	9,921	9,686
JPMorgan Chase & Co.	4.565%	6/14/30	1,237	1,210	Lloyds Banking Group plc	4.650%	3/24/26	13,538	13,303
5 JPMorgan Chase & Co.	8.750%	9/1/30	3,645	4,390	Lloyds Banking Group plc	4.716%	8/11/26	5,565	5,493
5 JPMorgan Chase & Co.	2.739%	10/15/30	79,186	70,416	Lloyds Banking Group plc	3.750%	1/11/27	30,288	29,102
5 JPMorgan Chase & Co.	4.493%	3/24/31	34,645	33,790	Lloyds Banking Group plc	5.985%	8/7/27	20,788	21,165
5 JPMorgan Chase & Co.	2.522%	4/22/31	21,350	18,477	Lloyds Banking Group plc	3.750%	3/18/28	3,165	3,030
5 JPMorgan Chase & Co.	2.956%	5/13/31	47,167	41,490	Lloyds Banking Group plc	4.375%	3/22/28	38,621	37,770
JPMorgan Chase & Co.	1.764%	11/19/31	27,715	22,504	Lloyds Banking Group plc	4.550%	8/16/28	18,530	18,248

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Lloyds Banking Group plc	3.574%	11/7/28	48,008	45,172	5	MetLife Inc.	6.400%	12/15/36	8,922	9,202
	Lloyds Banking Group plc	5.871%	3/6/29	7,620	7,811	5	MetLife Inc.	10.750%	8/1/39	1,035	1,399
	Lloyds Banking Group plc	4.976%	8/11/33	35,975	35,110		MetLife Inc.	5.875%	2/6/41	23,189	25,342
	Lloyds Banking Group plc	7.953%	11/15/33	7,415	8,506		MetLife Inc.	4.125%	8/13/42	11,438	10,155
	Lloyds Banking Group plc	5.300%	12/1/45	5,812	5,563		MetLife Inc.	4.875%	11/13/43	12,143	11,846
	Lloyds Banking Group plc	3.369%	12/14/46	11,820	8,231		MetLife Inc.	4.721%	12/15/44	12,915	12,140
	Lloyds Banking Group plc	4.344%	1/9/48	12,324	9,910		MetLife Inc.	4.050%	3/1/45	9,188	7,994
	Loews Corp.	3.750%	4/1/26	530	517		MetLife Inc.	4.600%	5/13/46	2,018	1,922
	Loews Corp.	3.200%	5/15/30	9,220	8,446		MetLife Inc.	5.000%	7/15/52	18,950	18,838
	Loews Corp.	6.000%	2/1/35	6,143	6,695		MetLife Inc.	5.250%	1/15/54	12,535	12,901
	Loews Corp.	4.125%	5/15/43	6,987	6,190		Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	24,514	23,683
	LPL Holdings Inc.	6.750%	11/17/28	6,150	6,549		Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	37,288	36,673
	M&T Bank Corp.	4.553%	8/16/28	14,210	13,706		Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	18,404	17,382
	M&T Bank Corp.	7.413%	10/30/29	9,255	9,968		Mitsubishi UFJ Financial Group Inc.	5.719%	2/20/26	22,281	22,375
	M&T Bank Corp.	5.053%	1/27/34	14,985	14,197		Mitsubishi UFJ Financial Group Inc.	3.837%	4/17/26	4,480	4,394
	Main Street Capital Corp.	3.000%	7/14/26	8,135	7,422		Mitsubishi UFJ Financial Group Inc.	5.541%	4/17/26	6,760	6,778
5	Manufacturers & Traders Trust Co.	2.900%	2/6/25	14,012	13,569		Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	17,268	16,296
	Manufacturers & Traders Trust Co.	5.400%	11/21/25	6,707	6,679		Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	58,511	56,732
	Manufacturers & Traders Trust Co.	4.650%	1/27/26	7,799	7,634		Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	12,756	11,659
5	Manufacturers & Traders Trust Co.	3.400%	8/17/27	4,682	4,335		Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	26,858	25,611
	Manufacturers & Traders Trust Co.	4.700%	1/27/28	14,363	13,963		Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	23,646	21,861
	Manulife Financial Corp.	4.150%	3/4/26	17,840	17,627		Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	17,164	16,713
5	Manulife Financial Corp.	4.061%	2/24/32	10,400	9,833		Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	11,815	11,492
	Manulife Financial Corp.	3.703%	3/16/32	6,365	5,971		Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	13,361	13,375
	Manulife Financial Corp.	5.375%	3/4/46	10,728	10,918		Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	7,025	6,829
	Markel Group Inc.	3.500%	11/1/27	6,995	6,660		Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	13,042	13,231
	Markel Group Inc.	3.350%	9/17/29	3,891	3,566		Mitsubishi UFJ Financial Group Inc.	5.422%	2/22/29	9,387	9,559
	Markel Group Inc.	5.000%	4/5/46	6,438	5,845		Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	22,303	21,301
	Markel Group Inc.	4.300%	11/1/47	5,483	4,473		Mitsubishi UFJ Financial Group Inc.	5.242%	4/19/29	26,640	27,002
	Markel Group Inc.	5.000%	5/20/49	5,081	4,711		Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	25,694	23,623
	Markel Group Inc.	4.150%	9/17/50	6,850	5,569		Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	33,733	29,544
	Markel Group Inc.	3.450%	5/7/52	4,970	3,552		Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	10,620	8,916
	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	13,550	13,309		Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	28,991	24,070
	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	7,839	7,690		Mitsubishi UFJ Financial Group Inc.	2.494%	10/13/32	8,861	7,446
	Marsh & McLennan Cos. Inc.	4.375%	3/15/29	17,438	17,366		Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	21,050	18,047
	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	10,045	8,678		Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	8,475	8,094
	Marsh & McLennan Cos. Inc.	5.750%	11/1/32	4,423	4,765		Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	5,775	5,867
	Marsh & McLennan Cos. Inc.	5.875%	8/1/33	5,199	5,677		Mitsubishi UFJ Financial Group Inc.	5.441%	2/22/34	15,495	16,002
	Marsh & McLennan Cos. Inc.	5.400%	9/15/33	7,850	8,286		Mitsubishi UFJ Financial Group Inc.	5.406%	4/19/34	37,659	38,818
	Marsh & McLennan Cos. Inc.	4.750%	3/15/39	22,883	22,274		Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	3,644	3,429
	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	5,813	5,217						
	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	6,040	5,277						
	Marsh & McLennan Cos. Inc.	4.900%	3/15/49	12,645	12,230						
	Marsh & McLennan Cos. Inc.	2.900%	12/15/51	545	367						
	Marsh & McLennan Cos. Inc.	6.250%	11/1/52	4,000	4,622						
	Marsh & McLennan Cos. Inc.	5.450%	3/15/53	3,640	3,811						
	Marsh & McLennan Cos. Inc.	5.700%	9/15/53	13,135	14,274						
	Mastercard Inc.	2.000%	3/3/25	14,477	14,034						
	Mastercard Inc.	2.950%	11/21/26	24,365	23,489						
	Mastercard Inc.	3.300%	3/26/27	18,620	18,060						
	Mastercard Inc.	3.500%	2/26/28	6,752	6,597						
	Mastercard Inc.	4.875%	3/9/28	8,680	8,957						
	Mastercard Inc.	2.950%	6/1/29	16,604	15,632						
	Mastercard Inc.	3.350%	3/26/30	21,913	20,891						
	Mastercard Inc.	1.900%	3/15/31	5,431	4,642						
	Mastercard Inc.	2.000%	11/18/31	10,329	8,726						
	Mastercard Inc.	3.800%	11/21/46	9,593	8,408						
	Mastercard Inc.	3.950%	2/26/48	9,253	8,296						
	Mastercard Inc.	3.650%	6/1/49	13,376	11,316						
	Mastercard Inc.	3.850%	3/26/50	23,195	20,320						
	Mastercard Inc.	2.950%	3/15/51	8,323	6,179						
	Mercury General Corp.	4.400%	3/15/27	4,945	4,733						
	MetLife Inc.	3.000%	3/1/25	15,520	15,178						
	MetLife Inc.	3.600%	11/13/25	9,432	9,280						
	MetLife Inc.	4.550%	3/23/30	22,518	22,670						
	MetLife Inc.	5.375%	7/15/33	16,692	17,413						
	MetLife Inc.	6.375%	6/15/34	4,757	5,341						

## Total Bond Market Index Fund

				Face Amount (\$000)	Market Value* (\$000)					Face Amount (\$000)	Market Value* (\$000)
	Coupon	Maturity Date					Coupon	Maturity Date			
	Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	4,120	3,790	5	Morgan Stanley	5.597%	3/24/51	19,976	21,577
	Mitsubishi UFJ Financial Group Inc.					5	Morgan Stanley	2.802%	1/25/52	32,695	21,811
	Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	21,982	19,266		Morgan Stanley Bank NA	5.479%	7/16/25	14,190	14,317
5	Mizuho Financial Group Inc.	2.226%	5/25/26	2,782	2,659	5	Morgan Stanley Bank NA	4.754%	4/21/26	22,750	22,737
	Mizuho Financial Group Inc.	3.663%	2/28/27	2,848	2,740	5	Morgan Stanley Bank NA	5.882%	10/30/26	20,416	21,025
	Mizuho Financial Group Inc.	1.234%	5/22/27	24,843	22,638		Munich Re America Corp.	7.450%	12/15/26	2,450	2,639
	Mizuho Financial Group Inc.	1.554%	7/9/27	10,533	9,629		Nasdaq Inc.	3.850%	6/30/26	9,795	9,555
	Mizuho Financial Group Inc.	4.018%	3/5/28	21,346	20,717		Nasdaq Inc.	5.350%	6/28/28	12,920	13,304
	Mizuho Financial Group Inc.	5.667%	5/27/29	10,420	10,661		Nasdaq Inc.	1.650%	1/15/31	9,750	7,916
	Mizuho Financial Group Inc.	5.778%	7/6/29	10,205	10,504		Nasdaq Inc.	5.550%	2/15/34	10,084	10,495
5	Mizuho Financial Group Inc.	4.254%	9/11/29	17,600	17,010		Nasdaq Inc.	2.500%	12/21/40	10,070	6,998
5	Mizuho Financial Group Inc.	3.153%	7/16/30	32,520	29,296		Nasdaq Inc.	3.250%	4/28/50	8,936	6,322
5	Mizuho Financial Group Inc.	2.869%	9/13/30	5,908	5,226		Nasdaq Inc.	3.950%	3/7/52	6,067	4,812
5	Mizuho Financial Group Inc.	2.201%	7/10/31	6,247	5,207		Nasdaq Inc.	5.950%	8/15/53	9,750	10,499
5	Mizuho Financial Group Inc.	1.979%	9/8/31	2,106	1,721		Nasdaq Inc.	6.100%	6/28/63	9,910	10,757
	Mizuho Financial Group Inc.	2.564%	9/13/31	12,440	10,130		National Australia Bank Ltd.	5.200%	5/13/25	16,660	16,743
	Mizuho Financial Group Inc.	2.172%	5/22/32	25,440	20,686		National Australia Bank Ltd.	3.375%	1/14/26	10,291	10,029
	Mizuho Financial Group Inc.	5.748%	7/6/34	41,015	42,526	5	National Australia Bank Ltd.	2.500%	7/12/26	26,638	25,281
5	Morgan Stanley	4.000%	7/23/25	60,090	59,237		National Australia Bank Ltd.	4.900%	6/13/28	21,410	21,623
	Morgan Stanley	5.000%	11/24/25	31,104	31,063		National Bank of Canada	5.250%	1/17/25	20,720	20,711
5	Morgan Stanley	3.875%	1/27/26	35,530	34,809	5	National Bank of Canada	5.600%	12/18/28	10,000	10,263
5	Morgan Stanley	2.630%	2/18/26	12,755	12,346		Nationwide Financial Services Inc.	6.750%	5/15/37	2,762	2,693
5	Morgan Stanley	2.188%	4/28/26	15,257	14,653		NatWest Group plc	4.800%	4/5/26	9,998	9,914
	Morgan Stanley	4.679%	7/17/26	7,643	7,572		NatWest Group plc	7.472%	11/10/26	8,620	8,920
5	Morgan Stanley	3.125%	7/27/26	40,134	38,420		NatWest Group plc	5.847%	3/2/27	10,910	11,010
5	Morgan Stanley	6.250%	8/9/26	21,293	21,954		NatWest Group plc	1.642%	6/14/27	11,595	10,588
5	Morgan Stanley	4.350%	9/8/26	54,460	53,480	5	NatWest Group plc	3.073%	5/22/28	29,494	27,402
	Morgan Stanley	6.138%	10/16/26	19,080	19,428		NatWest Group plc	5.516%	9/30/28	5,945	5,985
	Morgan Stanley	0.985%	12/10/26	16,753	15,418	5	NatWest Group plc	4.892%	5/18/29	42,779	42,049
	Morgan Stanley	3.625%	1/20/27	42,575	41,298		NatWest Group plc	5.808%	9/13/29	11,375	11,674
	Morgan Stanley	5.050%	1/28/27	37,801	37,833	5	NatWest Group plc	5.076%	1/27/30	47,131	46,501
	Morgan Stanley	3.950%	4/23/27	55,459	53,828	5	NatWest Group plc	4.445%	5/8/30	8,848	8,465
	Morgan Stanley	1.593%	5/4/27	58,909	54,264		NatWest Group plc	6.016%	3/2/34	9,115	9,585
5	Morgan Stanley	1.512%	7/20/27	23,689	21,646	5	NatWest Group plc	3.032%	11/28/35	22,118	18,402
	Morgan Stanley	2.475%	1/21/28	12,966	12,034		Nomura Holdings Inc.	2.648%	1/16/25	11,097	10,763
	Morgan Stanley	4.210%	4/20/28	23,475	22,935		Nomura Holdings Inc.	5.099%	7/3/25	5,805	5,769
5	Morgan Stanley	3.591%	7/22/28	57,908	55,267		Nomura Holdings Inc.	1.851%	7/16/25	20,571	19,462
	Morgan Stanley	6.296%	10/18/28	23,092	24,211		Nomura Holdings Inc.	1.653%	7/14/26	17,685	16,167
5	Morgan Stanley	3.772%	1/24/29	17,132	16,336		Nomura Holdings Inc.	2.329%	1/22/27	16,020	14,694
	Morgan Stanley	5.123%	2/1/29	41,483	41,649		Nomura Holdings Inc.	5.386%	7/6/27	16,540	16,595
5	Morgan Stanley	5.164%	4/20/29	33,246	33,401		Nomura Holdings Inc.	6.070%	7/12/28	8,325	8,602
	Morgan Stanley	5.449%	7/20/29	31,538	32,135		Nomura Holdings Inc.	2.172%	7/14/28	12,262	10,772
	Morgan Stanley	6.407%	11/1/29	22,050	23,385		Nomura Holdings Inc.	5.605%	7/6/29	10,400	10,631
5	Morgan Stanley	4.431%	1/23/30	36,138	35,203		Nomura Holdings Inc.	3.103%	1/16/30	47,153	41,689
5	Morgan Stanley	2.699%	1/22/31	67,145	58,817		Nomura Holdings Inc.	2.679%	7/16/30	4,900	4,174
5	Morgan Stanley	3.622%	4/1/31	52,570	48,442		Nomura Holdings Inc.	2.608%	7/14/31	7,830	6,497
5	Morgan Stanley	1.794%	2/13/32	62,080	49,534		Northern Trust Corp.	3.950%	10/30/25	13,612	13,394
	Morgan Stanley	7.250%	4/1/32	19,980	23,557		Northern Trust Corp.	3.650%	8/3/28	7,927	7,684
5	Morgan Stanley	1.928%	4/28/32	27,741	22,290		Northern Trust Corp.	3.150%	5/3/29	11,469	10,813
5	Morgan Stanley	2.239%	7/21/32	64,468	52,678		Northern Trust Corp.	1.950%	5/1/30	5,758	4,961
5	Morgan Stanley	2.511%	10/20/32	17,860	14,813	5	Northern Trust Corp.	3.375%	5/8/32	17,024	15,746
	Morgan Stanley	2.943%	1/21/33	36,887	31,352		Northern Trust Corp.	6.125%	11/2/32	9,602	10,311
	Morgan Stanley	4.889%	7/20/33	10,236	9,983		Oaktree Specialty Lending Corp.	3.500%	2/25/25	3,885	3,745
	Morgan Stanley	6.342%	10/18/33	41,335	44,525		Oaktree Specialty Lending Corp.	2.700%	1/15/27	9,393	8,404
5	Morgan Stanley	5.250%	4/21/34	23,965	23,940	7	Oaktree Strategic Credit Fund	8.400%	11/14/28	2,860	3,019
5	Morgan Stanley	5.424%	7/21/34	11,115	11,270		Old Republic International Corp.	3.875%	8/26/26	6,540	6,301
	Morgan Stanley	6.627%	11/1/34	30,110	33,360		Old Republic International Corp.	3.850%	6/11/51	9,875	7,246
	Morgan Stanley	2.484%	9/16/36	31,796	25,239		ORIX Corp.	3.250%	12/4/24	7,907	7,747
	Morgan Stanley	5.297%	4/20/37	19,245	18,711		ORIX Corp.	3.700%	7/18/27	12,340	11,880
	Morgan Stanley	5.948%	1/19/38	21,868	22,143		ORIX Corp.	2.250%	3/9/31	10,643	9,073
5	Morgan Stanley	3.971%	7/22/38	23,264	20,396		PartnerRe Finance B LLC	3.700%	7/2/29	8,209	7,766
5	Morgan Stanley	4.457%	4/22/39	29,252	26,969		PartnerRe Finance B LLC	4.500%	10/1/50	4,429	3,812
	Morgan Stanley	3.217%	4/22/42	11,232	8,674	5	PNC Bank NA	2.950%	2/23/25	14,595	14,208
	Morgan Stanley	6.375%	7/24/42	36,958	42,805	5	PNC Bank NA	3.875%	4/10/25	4,661	4,565
	Morgan Stanley	4.300%	1/27/45	50,605	45,703	5	PNC Bank NA	3.250%	6/1/25	28,684	27,932
	Morgan Stanley	4.375%	1/22/47	11,016	9,929	5	PNC Bank NA	4.200%	11/1/25	7,815	7,663

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	PNC Bank NA	3.100%	10/25/27	12,919	12,124	5	Prudential Financial Inc.	3.700%	10/1/50	12,870	11,149
5	PNC Bank NA	3.250%	1/22/28	12,510	11,770	5	Prudential Financial Inc.	3.700%	3/13/51	12,514	9,928
5	PNC Bank NA	4.050%	7/26/28	21,941	21,137		Prudential Financial Inc.	5.125%	3/1/52	8,437	7,926
5	PNC Bank NA	2.700%	10/22/29	13,293	11,677		Prudential Financial Inc.	6.000%	9/1/52	6,962	6,942
	PNC Financial Services Group Inc.	5.812%	6/12/26	11,175	11,254		Prudential Financial Inc.	6.750%	3/1/53	3,242	3,385
	PNC Financial Services Group Inc.	2.600%	7/23/26	8,416	7,977		Prudential Funding Asia plc	3.125%	4/14/30	13,339	11,991
	PNC Financial Services Group Inc.	4.758%	1/26/27	23,088	22,905		Prudential Funding Asia plc	3.625%	3/24/32	2,705	2,433
	PNC Financial Services Group Inc.	3.150%	5/19/27	14,785	14,017		Raymond James Financial Inc.	4.650%	4/1/30	17,231	17,348
	PNC Financial Services Group Inc.	6.615%	10/20/27	9,560	9,921		Raymond James Financial Inc.	4.950%	7/15/46	20,347	19,010
	PNC Financial Services Group Inc.	3.450%	4/23/29	40,555	38,429		Raymond James Financial Inc.	3.750%	4/1/51	11,335	8,557
	PNC Financial Services Group Inc.	5.582%	6/12/29	19,281	19,667	5	Regions Bank	6.450%	6/26/37	5,797	5,896
	PNC Financial Services Group Inc.	2.550%	1/22/30	29,187	25,539		Regions Financial Corp.	2.250%	5/18/25	10,384	9,899
	PNC Financial Services Group Inc.	2.307%	4/23/32	6,450	5,392		Regions Financial Corp.	1.800%	8/12/28	8,357	7,159
	PNC Financial Services Group Inc.	6.037%	10/28/33	20,319	21,247		Regions Financial Corp.	7.375%	12/10/37	5,493	6,239
	PNC Financial Services Group Inc.	5.068%	1/24/34	12,325	12,053		Reinsurance Group of America Inc.	3.950%	9/15/26	5,339	5,174
	PNC Financial Services Group Inc.	5.939%	8/18/34	10,623	11,072		Reinsurance Group of America Inc.	3.900%	5/15/29	14,889	14,188
	PNC Financial Services Group Inc.	6.875%	10/20/34	30,645	34,032		Reinsurance Group of America Inc.	3.150%	6/15/30	3,800	3,415
	Primerica Inc.	2.800%	11/19/31	7,419	6,277		Reinsurance Group of America Inc.	6.000%	9/15/33	5,185	5,438
	Principal Financial Group Inc.	3.400%	5/15/25	14,024	13,703		RenaissanceRe Finance Inc.	3.700%	4/1/25	6,357	6,207
	Principal Financial Group Inc.	3.100%	11/15/26	10,719	10,222		RenaissanceRe Finance Inc.	3.450%	7/1/27	4,850	4,577
	Principal Financial Group Inc.	2.125%	6/15/30	15,657	13,228		RenaissanceRe Holdings Ltd.	3.600%	4/15/29	2,010	1,866
	Principal Financial Group Inc.	5.375%	3/15/33	2,630	2,697		RenaissanceRe Holdings Ltd.	5.750%	6/5/33	9,643	9,751
	Principal Financial Group Inc.	6.050%	10/15/36	888	954	5	Royal Bank of Canada	1.600%	1/21/25	5,885	5,671
	Principal Financial Group Inc.	4.625%	9/15/42	5,793	5,295		Royal Bank of Canada	3.375%	4/14/25	21,535	21,115
	Principal Financial Group Inc.	4.350%	5/15/43	5,815	5,140	5	Royal Bank of Canada	4.950%	4/25/25	17,144	17,152
	Principal Financial Group Inc.	4.300%	11/15/46	8,216	6,969	5	Royal Bank of Canada	1.150%	6/10/25	27,709	26,275
	Principal Financial Group Inc.	5.500%	3/15/53	4,115	4,153	5	Royal Bank of Canada	4.875%	1/12/26	7,485	7,506
	Private Export Funding Corp.	3.900%	10/15/27	4,900	4,852	5	Royal Bank of Canada	0.875%	1/20/26	15,851	14,699
	Progressive Corp.	2.450%	1/15/27	8,674	8,144	5	Royal Bank of Canada	4.650%	1/27/26	13,980	13,866
	Progressive Corp.	4.000%	3/1/29	7,243	7,146		Royal Bank of Canada	1.200%	4/27/26	13,528	12,493
	Progressive Corp.	6.625%	3/1/29	5,855	6,417	5	Royal Bank of Canada	1.150%	7/14/26	25,517	23,341
	Progressive Corp.	3.200%	3/26/30	8,891	8,229	5	Royal Bank of Canada	1.400%	11/2/26	26,091	23,871
	Progressive Corp.	6.250%	12/1/32	1,483	1,652	5	Royal Bank of Canada	2.050%	1/21/27	4,269	3,963
	Progressive Corp.	4.950%	6/15/33	5,425	5,563		Royal Bank of Canada	3.625%	5/4/27	15,790	15,253
	Progressive Corp.	4.350%	4/25/44	3,815	3,399	5	Royal Bank of Canada	4.240%	8/3/27	7,650	7,567
	Progressive Corp.	4.125%	4/15/47	16,129	14,235	5	Royal Bank of Canada	6.000%	11/1/27	23,093	24,204
	Progressive Corp.	4.200%	3/15/48	6,537	5,828	5	Royal Bank of Canada	4.900%	1/12/28	13,005	13,156
	Progressive Corp.	3.950%	3/26/50	8,555	7,256	5	Royal Bank of Canada	2.300%	11/3/31	36,961	31,183
	Progressive Corp.	3.700%	3/15/52	7,285	5,912		Royal Bank of Canada	3.875%	5/4/32	9,699	9,140
	Prospect Capital Corp.	3.706%	1/22/26	7,091	6,652	5	Royal Bank of Canada	5.000%	2/1/33	41,316	42,027
	Prospect Capital Corp.	3.364%	11/15/26	3,915	3,521	5	Royal Bank of Canada	5.000%	5/2/33	12,570	12,809
5	Prudential Financial Inc.	3.878%	3/27/28	5,035	4,910		Santander Holdings USA Inc.	4.500%	7/17/25	28,475	28,167
5	Prudential Financial Inc.	2.100%	3/10/30	3,791	3,320		Santander Holdings USA Inc.	3.244%	10/5/26	54,855	51,976
5	Prudential Financial Inc.	5.750%	7/15/33	1,235	1,348		Santander Holdings USA Inc.	4.400%	7/13/27	30,963	30,083
5	Prudential Financial Inc.	5.700%	12/14/36	9,588	10,374		Santander Holdings USA Inc.	6.499%	3/9/29	6,660	6,889
5	Prudential Financial Inc.	6.625%	12/1/37	5,966	6,877		Santander Holdings USA Inc.	7.660%	11/9/31	8,600	9,309
5	Prudential Financial Inc.	3.000%	3/10/40	5,617	4,369	5	Santander UK Group Holdings plc	1.532%	8/21/26	20,960	19,555
5	Prudential Financial Inc.	6.625%	6/21/40	5,366	6,109		Santander UK Group Holdings plc	6.833%	11/21/26	12,375	12,613
5	Prudential Financial Inc.	5.100%	8/15/43	3,450	3,254	5	Santander UK Group Holdings plc	3.823%	11/3/28	4,971	4,671
5	Prudential Financial Inc.	4.600%	5/15/44	5,472	5,101		Santander UK Group Holdings plc	6.534%	1/10/29	30,499	31,595
5	Prudential Financial Inc.	5.375%	5/15/45	16,806	16,606		Santander UK Group Holdings plc	2.896%	3/15/32	15,928	13,677
5	Prudential Financial Inc.	4.500%	9/15/47	10,030	9,370		Selective Insurance Group Inc.	5.375%	3/1/49	3,895	3,768
5	Prudential Financial Inc.	3.905%	12/7/47	36,513	29,934		Sixth Street Specialty Lending Inc.	6.950%	8/14/28	3,920	4,044
5	Prudential Financial Inc.	5.700%	9/15/48	8,880	8,637	7	Societe Generale SA	3.000%	1/22/30	1,000	869
	Prudential Financial Inc.	3.935%	12/7/49	27,715	22,862		State Street Corp.	3.300%	12/16/24	3,508	3,452
							State Street Corp.	3.550%	8/18/25	28,005	27,492
							State Street Corp.	2.901%	3/30/26	11,445	11,115
							State Street Corp.	5.104%	5/18/26	9,675	9,681
							State Street Corp.	2.650%	5/19/26	14,925	14,257
							State Street Corp.	5.272%	8/3/26	17,005	17,243
							State Street Corp.	5.751%	11/4/26	18,775	19,005
							State Street Corp.	5.684%	11/21/29	13,475	13,941
						5	State Street Corp.	4.141%	12/3/29	6,395	6,212

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	State Street Corp.	2.400%	1/24/30	17,421	15,559	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	6,268	4,335
	State Street Corp.	2.200%	3/3/31	9,087	7,572	Sumitomo Mitsui Financial Group Inc.	2.930%	9/17/41	3,404	2,547
	State Street Corp.	3.152%	3/30/31	2,248	2,025	Sumitomo Mitsui Financial Group Inc.	6.184%	7/13/43	14,317	15,950
	State Street Corp.	4.821%	1/26/34	24,510	24,125	Synchrony Financial	4.875%	6/13/25	12,000	11,792
	State Street Corp.	5.159%	5/18/34	10,445	10,532	Synchrony Financial	4.500%	7/23/25	25,622	25,033
	State Street Corp.	3.031%	11/1/34	32,575	29,216	Synchrony Financial	3.700%	8/4/26	10,854	10,195
	State Street Corp.	6.123%	11/21/34	6,500	6,906	Synchrony Financial	3.950%	12/1/27	8,872	8,310
5	Stewart Information Services Corp.	3.600%	11/15/31	5,860	4,563	Synovus Bank	5.150%	3/19/29	8,716	8,465
	Stifel Financial Corp.	4.000%	5/15/30	3,615	3,287	Synovus Bank	5.625%	2/15/28	6,361	6,122
	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,280	3,207	Toronto-Dominion Bank	3.250%	3/11/24	59,598	59,331
	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	8,888	8,626	Toronto-Dominion Bank	1.250%	12/13/24	3,570	3,439
	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	36,550	34,592	Toronto-Dominion Bank	1.450%	1/10/25	10,696	10,305
	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	16,796	15,476	Toronto-Dominion Bank	3.766%	6/6/25	8,312	8,177
	Sumitomo Mitsui Financial Group Inc.	5.464%	1/13/26	20,298	20,465	Toronto-Dominion Bank	1.150%	6/12/25	14,619	13,841
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	29,376	28,643	Toronto-Dominion Bank	0.750%	9/11/25	12,563	11,725
	Sumitomo Mitsui Financial Group Inc.	5.880%	7/13/26	15,036	15,381	Toronto-Dominion Bank	0.750%	1/6/26	4,115	3,801
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	16,494	15,639	Toronto-Dominion Bank	1.200%	6/3/26	16,935	15,548
	Sumitomo Mitsui Financial Group Inc.	1.402%	9/17/26	17,975	16,362	Toronto-Dominion Bank	5.532%	7/17/26	7,065	7,201
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	20,252	19,289	Toronto-Dominion Bank	1.250%	9/10/26	13,000	11,878
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	12,002	11,534	Toronto-Dominion Bank	1.950%	1/12/27	11,315	10,464
	Sumitomo Mitsui Financial Group Inc.	2.174%	1/14/27	4,290	3,968	Toronto-Dominion Bank	2.800%	3/10/27	17,241	16,282
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	15,008	14,277	Toronto-Dominion Bank	4.108%	6/8/27	19,871	19,521
	Sumitomo Mitsui Financial Group Inc.	5.520%	1/13/28	20,638	21,127	Toronto-Dominion Bank	4.693%	9/15/27	29,885	29,892
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	16,030	15,257	Toronto-Dominion Bank	5.156%	1/10/28	29,238	29,762
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	31,230	30,124	Toronto-Dominion Bank	5.523%	7/17/28	7,765	7,995
	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	45,981	40,251	Toronto-Dominion Bank	3.625%	9/15/31	6,006	5,770
	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	13,293	12,947	Toronto-Dominion Bank	2.450%	1/12/32	7,513	6,305
	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	24,142	22,048	Toronto-Dominion Bank	3.200%	3/10/32	49,147	43,535
	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	7,158	6,509	Toronto-Dominion Bank	4.456%	6/8/32	27,720	26,936
	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	15,240	13,538	Transatlantic Holdings Inc.	8.000%	11/30/39	4,588	5,964
	Sumitomo Mitsui Financial Group Inc.	5.710%	1/13/30	16,770	17,426	Travelers Cos. Inc.	6.750%	6/20/36	2,523	2,973
	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	40,877	36,164	Travelers Cos. Inc.	6.250%	6/15/37	12,217	13,864
	Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	5,706	4,810	Travelers Cos. Inc.	5.350%	11/1/40	6,453	6,748
	Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	950	789	Travelers Cos. Inc.	4.600%	8/1/43	8,530	8,151
	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	7,172	5,793	Travelers Cos. Inc.	4.300%	8/25/45	4,152	3,717
	Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	7,445	6,147	Travelers Cos. Inc.	3.750%	5/15/46	8,475	7,006
	Sumitomo Mitsui Financial Group Inc.	5.766%	1/13/33	22,140	23,385	Travelers Cos. Inc.	4.000%	5/30/47	5,710	4,916
	Sumitomo Mitsui Financial Group Inc.	5.776%	7/13/33	27,095	28,697	Travelers Cos. Inc.	4.050%	3/7/48	1,078	942
	Sumitomo Mitsui Financial Group Inc.	5.808%	9/14/33	10,430	11,107	Travelers Cos. Inc.	4.100%	3/4/49	7,531	6,559
						Travelers Cos. Inc.	2.550%	4/27/50	8,620	5,702
						Travelers Cos. Inc.	3.050%	6/8/51	8,782	6,479
						Travelers Cos. Inc.	5.450%	5/25/53	9,884	10,688
						Travelers Property Casualty Corp.	6.375%	3/15/33	4,539	5,192
						Trinity Acquisition plc	4.400%	3/15/26	7,771	7,676
						Truist Bank	2.150%	12/6/24	13,426	13,035
						Truist Bank	1.500%	3/10/25	16,265	15,538
						Truist Bank	3.625%	9/16/25	24,084	23,315
						Truist Bank	4.050%	11/3/25	2,630	2,587
						Truist Bank	3.300%	5/15/26	16,651	15,883
						Truist Bank	3.800%	10/30/26	5,459	5,222
						Truist Bank	2.636%	9/17/29	5,726	5,329
						Truist Bank	2.250%	3/11/30	5,579	4,628
						Truist Financial Corp.	4.000%	5/1/25	10,098	9,925
						Truist Financial Corp.	3.700%	6/5/25	15,650	15,306
						Truist Financial Corp.	1.200%	8/5/25	5,040	4,732
						Truist Financial Corp.	5.900%	10/28/26	23,086	23,315
						Truist Financial Corp.	1.267%	3/2/27	18,312	16,779
						Truist Financial Corp.	6.047%	6/8/27	20,300	20,664
						Truist Financial Corp.	1.125%	8/3/27	12,689	11,123
						Truist Financial Corp.	4.873%	1/26/29	16,330	16,122
						Truist Financial Corp.	3.875%	3/19/29	18,555	17,372
						Truist Financial Corp.	1.887%	6/7/29	12,380	10,699
						Truist Financial Corp.	7.161%	10/30/29	8,790	9,485
						Truist Financial Corp.	1.950%	6/5/30	9,528	7,961



## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Truist Financial Corp.	4.916%	7/28/33	13,405	12,526					
5	Truist Financial Corp.	6.123%	10/28/33	15,500	16,070	5	Wells Fargo & Co.	3.000%	10/23/26	44,941
5	Truist Financial Corp.	5.122%	1/26/34	35,465	34,339	5	Wells Fargo & Co.	3.196%	6/17/27	17,040
5	Truist Financial Corp.	5.867%	6/8/34	7,195	7,342	5	Wells Fargo & Co.	4.300%	7/22/27	25,657
	UBS AG	5.800%	9/11/25	13,555	13,715	5	Wells Fargo & Co.	3.584%	5/22/28	40,610
	UBS AG	5.650%	9/11/28	20,205	20,958	5	Wells Fargo & Co.	2.393%	6/2/28	38,285
	UBS Group AG	3.750%	3/26/25	66,983	65,618	5	Wells Fargo & Co.	4.808%	7/25/28	30,284
	UBS Group AG	4.550%	4/17/26	16,238	16,019	5	Wells Fargo & Co.	4.150%	1/24/29	6,185
7	UBS Group AG	4.282%	1/9/28	250	242	5	Wells Fargo & Co.	5.574%	7/25/29	46,889
7	UBS Group AG	4.194%	4/1/31	3,250	3,029	5	Wells Fargo & Co.	6.303%	10/23/29	36,430
	UBS Group AG	4.875%	5/15/45	29,475	28,080	5	Wells Fargo & Co.	2.879%	10/30/30	103,819
	Unum Group	3.875%	11/5/25	175	170	5	Wells Fargo & Co.	2.572%	2/11/31	36,386
	Unum Group	4.000%	6/15/29	3,250	3,083	5	Wells Fargo & Co.	4.478%	4/4/31	31,406
	Unum Group	5.750%	8/15/42	6,798	6,625	5	Wells Fargo & Co.	3.350%	3/2/33	3,205
	Unum Group	4.500%	12/15/49	8,336	6,600	5	Wells Fargo & Co.	4.897%	7/25/33	70,640
	Unum Group	4.125%	6/15/51	9,650	7,217	5	Wells Fargo & Co.	5.389%	4/24/34	63,138
	US Bancorp	1.450%	5/12/25	3,947	3,761	5	Wells Fargo & Co.	5.557%	7/25/34	53,665
5	US Bancorp	3.950%	11/17/25	5,022	4,944	5	Wells Fargo & Co.	5.375%	2/7/35	740
5	US Bancorp	3.100%	4/27/26	13,009	12,472	5	Wells Fargo & Co.	5.950%	12/15/36	3,717
5	US Bancorp	2.375%	7/22/26	25,096	23,566	5	Wells Fargo & Co.	3.068%	4/30/41	48,563
	US Bancorp	5.727%	10/21/26	15,250	15,350	5	Wells Fargo & Co.	5.375%	11/2/43	22,259
5	US Bancorp	3.150%	4/27/27	17,553	16,698	5	Wells Fargo & Co.	5.606%	1/15/44	23,815
	US Bancorp	6.787%	10/26/27	9,845	10,276	5	Wells Fargo & Co.	4.650%	11/4/44	32,786
5	US Bancorp	3.900%	4/26/28	6,877	6,649	5	Wells Fargo & Co.	3.900%	5/1/45	23,484
5	US Bancorp	4.548%	7/22/28	30,165	29,732	5	Wells Fargo & Co.	4.900%	11/17/45	40,168
	US Bancorp	4.653%	2/1/29	25,960	25,541	5	Wells Fargo & Co.	4.400%	6/14/46	26,502
	US Bancorp	5.775%	6/12/29	19,820	20,358	5	Wells Fargo & Co.	4.750%	12/7/46	26,236
5	US Bancorp	3.000%	7/30/29	16,183	14,646	5	Wells Fargo & Co.	5.013%	4/4/51	77,737
5	US Bancorp	1.375%	7/22/30	16,748	13,510	5	Wells Fargo & Co.	4.611%	4/25/53	55,223
5	US Bancorp	2.677%	1/27/33	9,570	7,990	5	Wells Fargo Bank NA	5.550%	8/1/25	30,978
5	US Bancorp	4.967%	7/22/33	23,450	22,255	5	Wells Fargo Bank NA	5.450%	8/7/26	28,711
	US Bancorp	5.850%	10/21/33	8,140	8,401	5	Wells Fargo Bank NA	5.254%	12/11/26	32,100
	US Bancorp	4.839%	2/1/34	49,290	47,275	5	Wells Fargo Bank NA	5.950%	8/26/36	9,224
	US Bancorp	5.836%	6/12/34	23,445	24,198	5	Wells Fargo Bank NA	5.850%	2/1/37	17,935
	US Bancorp	2.491%	11/3/36	17,075	13,373	5	Wells Fargo Bank NA	6.600%	1/15/38	16,209
5	US Bank NA	2.050%	1/21/25	18,873	18,255	5	Western Union Co.	6.000%	1/10/25	6,742
5	US Bank NA	2.800%	1/27/25	20,901	20,335	5	Western Union Co.	2.850%	3/15/26	5,126
	Visa Inc.	3.150%	12/14/25	53,431	52,134	5	Western Union Co.	2.750%	3/15/31	5,090
	Visa Inc.	1.900%	4/15/27	19,928	18,552	5	Western Union Co.	6.200%	11/17/36	7,650
	Visa Inc.	0.750%	8/15/27	6,632	5,867	5	Western Union Co.	6.200%	6/21/40	3,400
	Visa Inc.	2.750%	9/15/27	23,224	22,113	5	Westpac Banking Corp.	2.350%	2/19/25	23,097
	Visa Inc.	2.050%	4/15/30	18,191	15,995	5	Westpac Banking Corp.	5.512%	11/17/25	15,895
	Visa Inc.	1.100%	2/15/31	11,301	9,170	5	Westpac Banking Corp.	2.850%	5/13/26	34,514
	Visa Inc.	4.150%	12/14/35	20,526	20,127	5	Westpac Banking Corp.	2.700%	8/19/26	28,559
	Visa Inc.	2.700%	4/15/40	13,908	10,753	5	Westpac Banking Corp.	3.350%	3/8/27	24,836
	Visa Inc.	4.300%	12/14/45	49,713	46,371	5	Westpac Banking Corp.	3.400%	1/25/28	6,803
	Visa Inc.	3.650%	9/15/47	11,514	9,707	5	Westpac Banking Corp.	5.535%	11/17/28	15,080
	Visa Inc.	2.000%	8/15/50	22,145	13,707	5	Westpac Banking Corp.	1.953%	11/20/28	7,010
	Voya Financial Inc.	3.650%	6/15/26	5,417	5,239	5	Westpac Banking Corp.	2.650%	1/16/30	5,687
	Voya Financial Inc.	5.700%	7/15/43	10,304	10,193	5	Westpac Banking Corp.	2.894%	2/4/30	40,718
	Voya Financial Inc.	4.800%	6/15/46	3,179	2,766	5	Westpac Banking Corp.	2.150%	6/3/31	13,131
5	Voya Financial Inc.	4.700%	1/23/48	4,520	3,731	5	Westpac Banking Corp.	4.322%	11/23/31	34,991
	W R Berkley Corp.	4.000%	5/12/50	6,030	4,820	5	Westpac Banking Corp.	5.405%	8/10/33	9,130
	W R Berkley Corp.	3.550%	3/30/52	8,755	6,300	5	Westpac Banking Corp.	6.820%	11/17/33	5,210
	W R Berkley Corp.	3.150%	9/30/61	11,600	7,313	5	Westpac Banking Corp.	4.110%	7/24/34	11,082
	Wachovia Corp.	6.605%	10/1/25	3,175	3,253	5	Westpac Banking Corp.	2.668%	11/15/35	20,396
	Wachovia Corp.	5.500%	8/1/35	23,555	23,855	5	Westpac Banking Corp.	3.020%	11/18/36	12,510
	Wachovia Corp.	6.550%	10/15/35	7,625	8,267	5	Westpac Banking Corp.	4.421%	7/24/39	8,444
	Webster Financial Corp.	4.100%	3/25/29	3,875	3,578	5	Westpac Banking Corp.	2.963%	11/16/40	14,799
5	Wells Fargo & Co.	3.000%	2/19/25	40,216	39,324	5	Willis North America Inc.	4.650%	6/15/27	3,726
5	Wells Fargo & Co.	3.550%	9/29/25	37,007	36,184	5	Willis North America Inc.	4.500%	9/15/28	7,116
5	Wells Fargo & Co.	2.164%	2/11/26	32,051	30,863	5	Willis North America Inc.	2.950%	9/15/29	8,461
5	Wells Fargo & Co.	3.000%	4/22/26	70,852	67,894	5	Willis North America Inc.	5.350%	5/15/33	5,270
5	Wells Fargo & Co.	3.908%	4/25/26	67,812	66,497	5	Willis North America Inc.	5.050%	9/15/48	8,258
5	Wells Fargo & Co.	2.188%	4/30/26	9,940	9,527	5	Willis North America Inc.	3.875%	9/15/49	16,069
5	Wells Fargo & Co.	4.100%	6/3/26	51,453	50,312	5	Wintrust Financial Corp.	4.850%	6/6/29	3,077
5	Wells Fargo & Co.	4.540%	8/15/26	50,325	49,828					2,804

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
XL Group Ltd.	5.250%	12/15/43	7,275	7,020	Amgen Inc.	1.650%	8/15/28	14,364	12,702
Zions Bancorp NA	3.250%	10/29/29	6,660	5,459	Amgen Inc.	3.000%	2/22/29	5,410	5,087
				24,605,177	Amgen Inc.	4.050%	8/18/29	16,437	16,093
Health Care (3.0%)					Amgen Inc.	2.450%	2/21/30	18,559	16,457
Abbott Laboratories	2.950%	3/15/25	11,616	11,378	Amgen Inc.	5.250%	3/2/30	27,489	28,268
Abbott Laboratories	3.875%	9/15/25	9,191	9,102	Amgen Inc.	2.300%	2/25/31	37,715	32,247
Abbott Laboratories	3.750%	11/30/26	13,730	13,547	Amgen Inc.	2.000%	1/15/32	5,359	4,392
Abbott Laboratories	1.150%	1/30/28	10,595	9,445	Amgen Inc.	3.350%	2/22/32	12,616	11,516
Abbott Laboratories	1.400%	6/30/30	5,640	4,774	Amgen Inc.	5.250%	3/2/33	80,680	82,693
Abbott Laboratories	4.750%	11/30/36	15,166	15,541	Amgen Inc.	3.150%	2/21/40	25,228	19,655
Abbott Laboratories	6.150%	11/30/37	4,015	4,619	Amgen Inc.	2.800%	8/15/41	33,751	24,576
Abbott Laboratories	6.000%	4/1/39	3,838	4,423	Amgen Inc.	4.950%	10/1/41	17,731	17,015
Abbott Laboratories	5.300%	5/27/40	6,219	6,752	Amgen Inc.	5.150%	11/15/41	7,650	7,529
Abbott Laboratories	4.750%	4/15/43	4,339	4,406	Amgen Inc.	5.600%	3/2/43	37,725	39,011
Abbott Laboratories	4.900%	11/30/46	48,323	49,548	Amgen Inc.	4.400%	5/1/45	41,667	37,041
AbbVie Inc.	3.800%	3/15/25	49,796	49,167	Amgen Inc.	4.563%	6/15/48	5,848	5,279
AbbVie Inc.	3.600%	5/14/25	46,825	45,999	Amgen Inc.	3.375%	2/21/50	15,430	11,517
AbbVie Inc.	3.200%	5/14/26	37,399	36,288	Amgen Inc.	4.663%	6/15/51	31,673	28,867
AbbVie Inc.	2.950%	11/21/26	48,647	46,655	Amgen Inc.	3.000%	1/15/52	29,496	20,657
AbbVie Inc.	4.250%	11/14/28	26,042	25,923	Amgen Inc.	4.200%	2/22/52	25,511	21,581
AbbVie Inc.	3.200%	11/21/29	67,723	63,276	Amgen Inc.	4.875%	3/1/53	6,950	6,507
AbbVie Inc.	4.550%	3/15/35	24,821	24,364	Amgen Inc.	5.650%	3/2/53	79,580	83,892
AbbVie Inc.	4.500%	5/14/35	35,154	34,382	Amgen Inc.	2.770%	9/1/53	7,187	4,624
AbbVie Inc.	4.300%	5/14/36	12,716	12,192	Amgen Inc.	4.400%	2/22/62	13,795	11,664
AbbVie Inc.	4.050%	11/21/39	58,596	52,993	Amgen Inc.	5.750%	3/2/63	31,850	33,499
AbbVie Inc.	4.625%	10/1/42	5,500	5,217	5 Ascension Health	2.532%	11/15/29	16,624	14,865
AbbVie Inc.	4.400%	11/6/42	25,081	23,292	5 Ascension Health	3.106%	11/15/39	11,133	8,758
AbbVie Inc.	4.850%	6/15/44	24,728	24,090	5 Ascension Health	3.945%	11/15/46	8,763	7,549
AbbVie Inc.	4.750%	3/15/45	7,927	7,623	5 Ascension Health	4.847%	11/15/53	9,575	9,271
AbbVie Inc.	4.700%	5/14/45	18,447	17,607	AstraZeneca Finance LLC	1.200%	5/28/26	10,890	10,080
AbbVie Inc.	4.450%	5/14/46	25,760	23,687	AstraZeneca Finance LLC	4.875%	3/3/28	14,130	14,405
AbbVie Inc.	4.875%	11/14/48	26,551	25,964	AstraZeneca Finance LLC	1.750%	5/28/28	14,905	13,351
AbbVie Inc.	4.250%	11/21/49	71,660	63,955	AstraZeneca Finance LLC	4.900%	3/3/30	17,151	17,656
Adventist Health System	2.952%	3/1/29	6,450	5,828	AstraZeneca Finance LLC	2.250%	5/28/31	13,964	12,048
Adventist Health System	5.430%	3/1/32	3,575	3,640	AstraZeneca Finance LLC	4.875%	3/3/33	19,130	19,783
Adventist Health System	3.630%	3/1/49	5,360	3,969	AstraZeneca plc	3.375%	11/16/25	33,594	32,871
Advocate Health & Hospitals Corp.	3.829%	8/15/28	5,032	4,889	AstraZeneca plc	0.700%	4/8/26	23,186	21,352
5 Advocate Health & Hospitals Corp.	2.211%	6/15/30	2,575	2,211	AstraZeneca plc	3.125%	6/12/27	10,059	9,670
Advocate Health & Hospitals Corp.	4.272%	8/15/48	6,525	5,832	AstraZeneca plc	4.000%	1/17/29	6,359	6,279
Advocate Health & Hospitals Corp.	3.387%	10/15/49	6,660	5,092	AstraZeneca plc	1.375%	8/6/30	16,853	14,011
5 Advocate Health & Hospitals Corp.	3.008%	6/15/50	5,810	4,142	AstraZeneca plc	6.450%	9/15/37	39,070	45,679
Aetna Inc.	6.625%	6/15/36	12,144	13,600	AstraZeneca plc	4.000%	9/18/42	17,173	15,599
Aetna Inc.	6.750%	12/15/37	6,807	7,648	AstraZeneca plc	4.375%	11/16/45	14,756	13,885
Aetna Inc.	4.500%	5/15/42	6,736	5,944	AstraZeneca plc	4.375%	8/17/48	4,102	3,858
Aetna Inc.	4.125%	11/15/42	7,567	6,293	5 AstraZeneca plc	2.125%	8/6/50	16,195	10,366
Aetna Inc.	4.750%	3/15/44	8,148	7,332	AstraZeneca plc	3.000%	5/28/51	9,131	6,824
Aetna Inc.	3.875%	8/15/47	12,459	9,760	5 Banner Health	2.338%	1/1/30	6,941	6,020
Agilent Technologies Inc.	3.050%	9/22/26	6,574	6,281	5 Banner Health	1.897%	1/1/31	3,323	2,748
Agilent Technologies Inc.	2.750%	9/15/29	2,240	2,050	5 Banner Health	2.907%	1/1/42	4,175	3,081
Agilent Technologies Inc.	2.100%	6/4/30	8,775	7,552	5 Banner Health	3.181%	1/1/50	4,000	2,930
Agilent Technologies Inc.	2.300%	3/12/31	11,207	9,715	5 Banner Health	2.913%	1/1/51	4,525	3,101
AHS Hospital Corp.	5.024%	7/1/45	5,454	5,324	5 Baptist Health South Florida				
5 AHS Hospital Corp.	2.780%	7/1/51	6,870	4,543	Obligated Group	3.115%	11/15/71	3,890	2,350
5 Allina Health System	3.887%	4/15/49	5,107	4,243	5 Baptist Healthcare System				
Amgen Inc.	1.900%	2/21/25	16,501	15,938	Obligated Group	3.540%	8/15/50	7,200	5,330
Amgen Inc.	5.250%	3/2/25	27,970	28,035	Baxalta Inc.	4.000%	6/23/25	16,395	16,128
Amgen Inc.	3.125%	5/1/25	15,411	15,025	Baxalta Inc.	5.250%	6/23/45	5,514	5,507
Amgen Inc.	5.507%	3/2/26	20,475	20,484	Baxter International Inc.	2.600%	8/15/26	7,997	7,538
Amgen Inc.	2.600%	8/19/26	22,825	21,688	Baxter International Inc.	1.915%	2/1/27	23,690	21,712
Amgen Inc.	2.200%	2/21/27	25,355	23,573	Baxter International Inc.	2.272%	12/1/28	20,677	18,530
Amgen Inc.	3.200%	11/2/27	13,423	12,826	Baxter International Inc.	3.950%	4/1/30	10,955	10,394
Amgen Inc.	5.150%	3/2/28	23,490	24,018	Baxter International Inc.	1.730%	4/1/31	19,059	15,494
					Baxter International Inc.	2.539%	2/1/32	21,666	18,179
					Baxter International Inc.	3.500%	8/15/46	5,610	4,124
					Baxter International Inc.	3.132%	12/1/51	9,744	6,719
					5 BayCare Health System Inc.	3.831%	11/15/50	4,658	3,884
					5 Baylor Scott & White Holdings	1.777%	11/15/30	5,615	4,655

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Baylor Scott & White Holdings	4.185%	11/15/45	8,064	7,214			Centene Corp.	3.000%	10/15/30	31,682	27,578
	Baylor Scott & White Holdings	3.967%	11/15/46	2,589	2,205			Centene Corp.	2.500%	3/1/31	36,338	30,278
	Baylor Scott & White Holdings	2.839%	11/15/50	11,715	8,080			Centene Corp.	2.625%	8/1/31	22,978	19,161
	Becton Dickinson & Co.	3.734%	12/15/24	6,782	6,674			Children's Health System of Texas	2.511%	8/15/50	5,908	3,693
	Becton Dickinson & Co.	3.700%	6/6/27	22,989	22,280			Children's Hospital	2.928%	7/15/50	5,250	3,410
	Becton Dickinson & Co.	4.693%	2/13/28	7,105	7,138	5		Children's Hospital Corp.	4.115%	1/1/47	4,608	4,060
	Becton Dickinson & Co.	2.823%	5/20/30	6,105	5,457	5		Children's Hospital Corp.	2.585%	2/1/50	3,950	2,589
	Becton Dickinson & Co.	1.957%	2/11/31	9,512	7,929	5		Children's Hospital Medical Center	4.268%	5/15/44	4,050	3,707
	Becton Dickinson & Co.	4.298%	8/22/32	7,535	7,285			Children's Hospital of Philadelphia	2.704%	7/1/50	4,765	3,163
	Becton Dickinson & Co.	4.685%	12/15/44	5,363	5,023	5		CHRISTUS Health	4.341%	7/1/28	6,750	6,636
	Becton Dickinson & Co.	4.669%	6/6/47	23,482	21,902	5		Cigna Group	3.250%	4/15/25	11,713	11,432
5	Becton Dickinson & Co.	3.794%	5/20/50	8,825	7,198	5		Cigna Group	4.125%	11/15/25	26,934	26,599
	Beth Israel Lahey Health Inc.	3.080%	7/1/51	3,080	1,988	5		Cigna Group	4.500%	2/25/26	25,548	25,366
	Biogen Inc.	4.050%	9/15/25	21,602	21,248			Cigna Group	1.250%	3/15/26	10,705	9,923
	Biogen Inc.	2.250%	5/1/30	24,278	20,726	5		Cigna Group	3.400%	3/1/27	19,523	18,817
	Biogen Inc.	3.150%	5/1/50	32,864	23,051	5		Cigna Group	7.875%	5/15/27	985	1,070
	Biogen Inc.	3.250%	2/15/51	6,518	4,663	5		Cigna Group	3.050%	10/15/27	8,868	8,414
	Bio-Rad Laboratories Inc.	3.300%	3/15/27	5,176	4,917			Cigna Group	4.375%	10/15/28	37,209	36,916
5	Bio-Rad Laboratories Inc.	3.700%	3/15/32	10,315	9,284	5		Cigna Group	2.400%	3/15/30	22,995	20,147
5	Bon Secours Mercy Health Inc.	4.302%	7/1/28	3,531	3,463			Cigna Group	2.375%	3/15/31	19,673	16,789
5	Bon Secours Mercy Health Inc.	3.464%	6/1/30	5,086	4,531			Cigna Group	5.400%	3/15/33	10,650	11,078
5	Bon Secours Mercy Health Inc.	2.095%	6/1/31	4,275	3,505			Cigna Group	4.800%	8/15/38	27,006	26,160
5	Bon Secours Mercy Health Inc.	3.205%	6/1/50	4,025	2,801			Cigna Group	3.200%	3/15/40	13,327	10,425
	Boston Scientific Corp.	1.900%	6/1/25	12,037	11,527			Cigna Group	6.125%	11/15/41	6,346	6,957
	Boston Scientific Corp.	4.000%	3/1/29	1,000	958	5		Cigna Group	5.375%	2/15/42	633	613
	Boston Scientific Corp.	2.650%	6/1/30	9,701	8,668	5		Cigna Group	4.800%	7/15/46	26,382	24,820
	Boston Scientific Corp.	4.550%	3/1/39	11,193	10,695	5		Cigna Group	3.875%	10/15/47	4,319	3,515
	Boston Scientific Corp.	7.375%	1/15/40	5,110	6,176	5		Cigna Group	4.900%	12/15/48	28,689	27,312
	Boston Scientific Corp.	4.700%	3/1/49	11,639	11,203	5		Cigna Group	3.400%	3/15/50	26,367	19,497
	Bristol-Myers Squibb Co.	0.750%	11/13/25	13,204	12,324			Cigna Group	3.400%	3/15/51	16,284	12,054
	Bristol-Myers Squibb Co.	3.200%	6/15/26	37,212	36,117			City of Hope	5.623%	11/15/43	2,205	2,207
	Bristol-Myers Squibb Co.	3.250%	2/27/27	3,275	3,176	5		City of Hope	4.378%	8/15/48	9,600	8,130
	Bristol-Myers Squibb Co.	1.125%	11/13/27	3,655	3,252			Cleveland Clinic Foundation	4.858%	1/1/14	5,105	4,802
	Bristol-Myers Squibb Co.	3.450%	11/15/27	19,212	18,644			CommonSpirit Health	1.547%	10/1/25	4,793	4,485
	Bristol-Myers Squibb Co.	3.900%	2/20/28	32,521	31,955			CommonSpirit Health	6.073%	11/1/27	5,510	5,674
	Bristol-Myers Squibb Co.	3.400%	7/26/29	27,057	25,656			CommonSpirit Health	3.347%	10/1/29	15,077	13,753
	Bristol-Myers Squibb Co.	1.450%	11/13/30	9,590	7,880			CommonSpirit Health	2.782%	10/1/30	5,868	5,083
	Bristol-Myers Squibb Co.	2.950%	3/15/32	34,051	30,268			CommonSpirit Health	4.350%	11/1/42	6,770	5,878
	Bristol-Myers Squibb Co.	5.900%	11/15/33	13,070	14,246	5		CommonSpirit Health	3.817%	10/1/49	8,085	6,386
	Bristol-Myers Squibb Co.	4.125%	6/15/39	33,259	29,996			CommonSpirit Health	4.187%	10/1/49	13,322	11,237
	Bristol-Myers Squibb Co.	2.350%	11/13/40	1,560	1,089			CommonSpirit Health	3.910%	10/1/50	7,859	6,189
	Bristol-Myers Squibb Co.	3.250%	8/1/42	5,371	4,165	5		Community Health Network Inc.	3.099%	5/1/50	7,780	5,200
	Bristol-Myers Squibb Co.	4.625%	5/15/44	12,435	11,620	5		Corewell Health Obligated Group	3.487%	7/15/49	4,567	3,535
	Bristol-Myers Squibb Co.	4.350%	11/15/47	20,709	18,238	5		Cottage Health Obligated Group	3.304%	11/1/49	6,575	4,901
	Bristol-Myers Squibb Co.	4.550%	2/20/48	7,215	6,567			CVS Health Corp.	3.875%	7/20/25	46,373	45,546
	Bristol-Myers Squibb Co.	4.250%	10/26/49	50,479	43,802			CVS Health Corp.	2.875%	6/1/26	38,216	36,518
	Bristol-Myers Squibb Co.	2.550%	11/13/50	24,276	15,386			CVS Health Corp.	3.000%	8/15/26	8,278	7,917
	Bristol-Myers Squibb Co.	3.700%	3/15/52	49,180	38,646			CVS Health Corp.	3.625%	4/1/27	7,827	7,588
	Bristol-Myers Squibb Co.	3.900%	3/15/62	13,585	10,592			CVS Health Corp.	6.250%	6/1/27	4,427	4,646
	Bristol-Myers Squibb Co.	6.400%	11/15/63	20,400	23,700			CVS Health Corp.	1.300%	8/21/27	8,144	7,238
	Cardinal Health Inc.	3.750%	9/15/25	8,037	7,854			CVS Health Corp.	4.300%	3/25/28	47,748	46,934
	Cardinal Health Inc.	3.410%	6/15/27	9,099	8,735			CVS Health Corp.	5.000%	1/30/29	27,857	28,337
	Cardinal Health Inc.	4.600%	3/15/43	6,135	5,461			CVS Health Corp.	3.250%	8/15/29	35,377	32,942
	Cardinal Health Inc.	4.500%	11/15/44	6,727	5,860			CVS Health Corp.	5.125%	2/21/30	18,485	18,777
	Cardinal Health Inc.	4.900%	9/15/45	5,987	5,489			CVS Health Corp.	3.750%	4/1/30	26,657	25,131
5	Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	6,886	4,809			CVS Health Corp.	1.750%	8/21/30	17,281	14,285
	Cencora Inc.	3.250%	3/1/25	9,255	9,058			CVS Health Corp.	5.250%	1/30/31	10,500	10,776
	Cencora Inc.	3.450%	12/15/27	7,597	7,320			CVS Health Corp.	1.875%	2/28/31	18,314	15,070
	Cencora Inc.	2.800%	5/15/30	7,887	7,077			CVS Health Corp.	2.125%	9/15/31	6,370	5,271
	Cencora Inc.	2.700%	3/15/31	9,518	8,346			CVS Health Corp.	5.250%	2/21/33	21,341	21,818
	Cencora Inc.	4.250%	3/1/45	5,819	5,148			CVS Health Corp.	5.300%	6/1/33	20,290	20,827
	Cencora Inc.	4.300%	12/15/47	8,104	7,264			CVS Health Corp.	4.875%	7/20/35	14,675	14,427
	Centene Corp.	4.250%	12/15/27	34,380	33,206			CVS Health Corp.	4.780%	3/25/38	61,103	57,762
	Centene Corp.	2.450%	7/15/28	28,599	25,544			CVS Health Corp.	6.125%	9/15/39	7,132	7,576
	Centene Corp.	4.625%	12/15/29	45,945	44,143							
	Centene Corp.	3.375%	2/15/30	8,045	7,219							

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CVS Health Corp.	4.125%	4/1/40	25,676	22,085	GE HealthCare Technologies Inc.	6.377%	11/22/52	16,980	19,734
CVS Health Corp.	2.700%	8/21/40	18,923	13,523	Gilead Sciences Inc.	3.500%	2/1/25	28,797	28,346
CVS Health Corp.	5.300%	12/5/43	8,344	8,084	Gilead Sciences Inc.	3.650%	3/1/26	29,965	29,364
CVS Health Corp.	5.125%	7/20/45	34,593	32,785	Gilead Sciences Inc.	2.950%	3/1/27	13,361	12,744
CVS Health Corp.	5.050%	3/25/48	108,506	101,816	Gilead Sciences Inc.	1.200%	10/1/27	7,400	6,590
CVS Health Corp.	4.250%	4/1/50	9,148	7,650	Gilead Sciences Inc.	5.250%	10/15/33	10,365	10,817
CVS Health Corp.	5.625%	2/21/53	16,250	16,493	Gilead Sciences Inc.	4.600%	9/1/35	15,644	15,478
CVS Health Corp.	5.875%	6/1/53	10,531	11,096	Gilead Sciences Inc.	4.000%	9/1/36	13,742	12,650
CVS Health Corp.	6.000%	6/1/63	10,935	11,647	Gilead Sciences Inc.	2.600%	10/1/40	17,483	12,880
Danaher Corp.	3.350%	9/15/25	8,084	7,904	Gilead Sciences Inc.	5.650%	12/1/41	13,507	14,422
Danaher Corp.	4.375%	9/15/45	4,238	3,939	Gilead Sciences Inc.	4.800%	4/1/44	23,961	23,158
Danaher Corp.	2.600%	10/1/50	6,482	4,342	Gilead Sciences Inc.	4.500%	2/1/45	32,714	30,272
Danaher Corp.	2.800%	12/10/51	16,272	11,295	Gilead Sciences Inc.	4.750%	3/1/46	19,886	18,972
5 Dartmouth-Hitchcock Health	4.178%	8/1/48	4,850	3,824	Gilead Sciences Inc.	4.150%	3/1/47	8,265	7,209
DENTSPLY SIRONA Inc.	3.250%	6/1/30	10,158	8,978	Gilead Sciences Inc.	2.800%	10/1/50	12,491	8,643
DH Europe Finance II Sarl	2.600%	11/15/29	13,070	11,826	Gilead Sciences Inc.	5.550%	10/15/53	6,665	7,229
DH Europe Finance II Sarl	3.250%	11/15/39	9,077	7,534	GlaxoSmithKline Capital Inc.	3.625%	5/15/25	21,790	21,428
DH Europe Finance II Sarl	3.400%	11/15/49	11,937	9,447	GlaxoSmithKline Capital Inc.	3.875%	5/15/28	30,482	30,095
Dignity Health	3.812%	11/1/24	4,675	4,583	GlaxoSmithKline Capital Inc.	5.375%	4/15/34	6,481	6,983
Dignity Health	4.500%	11/1/42	6,855	6,042	GlaxoSmithKline Capital Inc.	6.375%	5/15/38	35,325	41,078
Dignity Health	5.267%	11/1/64	3,953	3,704	GlaxoSmithKline Capital Inc.	4.200%	3/18/43	5,125	4,785
5 Duke University Health System Inc.	3.920%	6/1/47	7,840	6,680	GlaxoSmithKline Capital plc	3.375%	6/1/29	12,831	12,363
Edwards Lifesciences Corp.	4.300%	6/15/28	7,755	7,643	5 Hackensack Meridian Health Inc.	2.675%	9/1/41	5,973	4,257
Elevance Health Inc.	3.350%	12/1/24	22,413	22,000	Hackensack Meridian Health Inc.	4.211%	7/1/48	6,375	5,630
Elevance Health Inc.	2.375%	1/15/25	11,666	11,337	5 Hackensack Meridian Health Inc.	2.875%	9/1/50	6,610	4,537
Elevance Health Inc.	5.350%	10/15/25	2,460	2,478	Hackensack Meridian Health Inc.	4.500%	7/1/57	3,946	3,562
Elevance Health Inc.	4.900%	2/8/26	6,055	6,046	5 Hartford HealthCare Corp.	3.447%	7/1/54	4,978	3,615
Elevance Health Inc.	3.650%	12/1/27	34,393	33,379	HCA Inc.	5.375%	2/1/25	27,522	27,511
Elevance Health Inc.	4.101%	3/1/28	21,244	20,939	HCA Inc.	5.250%	4/15/25	29,622	29,619
Elevance Health Inc.	2.875%	9/15/29	6,164	5,652	HCA Inc.	5.875%	2/15/26	13,610	13,737
Elevance Health Inc.	2.250%	5/15/30	31,241	27,093	HCA Inc.	5.250%	6/15/26	29,717	29,868
Elevance Health Inc.	2.550%	3/15/31	18,117	15,736	HCA Inc.	5.375%	9/1/26	15,360	15,438
Elevance Health Inc.	4.100%	5/15/32	2,446	2,335	HCA Inc.	4.500%	2/15/27	7,704	7,624
Elevance Health Inc.	5.500%	10/15/32	5,975	6,254	HCA Inc.	3.125%	3/15/27	14,993	14,216
Elevance Health Inc.	4.750%	2/15/33	10,029	10,038	HCA Inc.	5.200%	6/1/28	13,130	13,260
Elevance Health Inc.	5.950%	12/15/34	2,786	2,991	HCA Inc.	5.625%	9/1/28	19,280	19,731
Elevance Health Inc.	5.850%	1/15/36	4,708	5,035	HCA Inc.	5.875%	2/1/29	4,092	4,222
Elevance Health Inc.	6.375%	6/15/37	7,240	8,036	HCA Inc.	3.375%	3/15/29	5,100	4,704
Elevance Health Inc.	4.625%	5/15/42	11,000	10,267	HCA Inc.	4.125%	6/15/29	26,542	25,398
Elevance Health Inc.	4.650%	1/15/43	14,504	13,447	HCA Inc.	3.500%	9/1/30	41,970	38,069
Elevance Health Inc.	5.100%	1/15/44	10,362	10,163	HCA Inc.	2.375%	7/15/31	11,194	9,258
Elevance Health Inc.	4.650%	8/15/44	13,368	12,405	HCA Inc.	3.625%	3/15/32	25,375	22,698
Elevance Health Inc.	4.375%	12/1/47	22,298	19,940	HCA Inc.	5.500%	6/1/33	16,155	16,429
Elevance Health Inc.	4.550%	3/1/48	9,148	8,350	HCA Inc.	5.125%	6/15/39	15,544	14,824
Elevance Health Inc.	3.700%	9/15/49	12,555	9,973	HCA Inc.	4.375%	3/15/42	8,698	7,365
Elevance Health Inc.	3.125%	5/15/50	9,770	7,065	HCA Inc.	5.500%	6/15/47	29,532	28,434
Elevance Health Inc.	3.600%	3/15/51	8,538	6,706	HCA Inc.	5.250%	6/15/49	26,742	24,886
Elevance Health Inc.	4.550%	5/15/52	8,105	7,410	HCA Inc.	3.500%	7/15/51	7,135	5,025
Elevance Health Inc.	6.100%	10/15/52	6,832	7,769	HCA Inc.	4.625%	3/15/52	24,345	20,777
Elevance Health Inc.	5.125%	2/15/53	8,220	8,246	HCA Inc.	5.900%	6/1/53	12,884	13,230
Elevance Health Inc.	4.850%	8/15/54	4,325	3,859	Humana Inc.	4.500%	4/1/25	4,161	4,130
Eli Lilly & Co.	2.750%	6/1/25	6,801	6,621	Humana Inc.	1.350%	2/3/27	9,236	8,336
Eli Lilly & Co.	3.375%	3/15/29	5,829	5,607	Humana Inc.	3.950%	3/15/27	4,955	4,845
Eli Lilly & Co.	4.700%	2/27/33	27,385	28,104	Humana Inc.	5.750%	3/1/28	2,728	2,836
Eli Lilly & Co.	3.950%	3/15/49	2,340	2,083	Humana Inc.	5.750%	12/1/28	5,715	5,976
Eli Lilly & Co.	2.250%	5/15/50	12,830	8,315	Humana Inc.	3.125%	8/15/29	6,560	6,086
Eli Lilly & Co.	4.875%	2/27/53	15,190	15,761	Humana Inc.	4.875%	4/1/30	7,289	7,380
Eli Lilly & Co.	4.150%	3/15/59	3,270	3,000	Humana Inc.	2.150%	2/3/32	12,420	10,225
Eli Lilly & Co.	2.500%	9/15/60	10,717	6,755	Humana Inc.	5.875%	3/1/33	8,015	8,539
Eli Lilly & Co.	4.950%	2/27/63	15,626	16,226	Humana Inc.	5.950%	3/15/34	10,550	11,296
5 Franciscan Missionaries of Our Lady Health System Inc.	3.914%	7/1/49	2,380	1,815	Humana Inc.	4.625%	12/1/42	14,382	13,157
GE HealthCare Technologies Inc.	5.600%	11/15/25	15,765	15,904	Humana Inc.	4.950%	10/1/44	4,857	4,609
GE HealthCare Technologies Inc.	5.650%	11/15/27	22,180	22,963	Humana Inc.	4.800%	3/15/47	7,668	7,132
GE HealthCare Technologies Inc.	5.857%	3/15/30	16,045	16,869	Humana Inc.	3.950%	8/15/49	2,531	2,088
GE HealthCare Technologies Inc.	5.905%	11/22/32	21,660	23,099	Humana Inc.	5.500%	3/15/53	11,365	11,784
					IHC Health Services Inc.	4.131%	5/15/48	5,185	4,694
					Illumina Inc.	5.750%	12/13/27	6,910	7,089

## Total Bond Market Index Fund

				Face Amount (\$000)	Market Value* (\$000)					Face Amount (\$000)	Market Value* (\$000)
	Coupon	Maturity Date					Coupon	Maturity Date			
	Illumina Inc.	2.550%	3/23/31	6,626	5,596						
	Indiana University Health Inc. Obligated Group	3.970%	11/1/48	5,285	4,547	5	McKesson Corp.	5.100%	7/15/33	8,360	8,596
5	Indiana University Health Inc. Obligated Group	2.852%	11/1/51	4,000	2,741		MedStar Health Inc.	3.626%	8/15/49	4,108	3,127
	Inova Health System Foundation	4.068%	5/15/52	4,493	3,921		Medtronic Inc.	4.375%	3/15/35	45,681	44,614
5	Integris Baptist Medical Center Inc.						Medtronic Inc.	4.625%	3/15/45	8,675	8,449
5	Iowa Health System	3.875%	8/15/50	7,750	5,949	5	Memorial Health Services	3.447%	11/1/49	7,300	5,532
	Johns Hopkins Health System Corp.	3.665%	2/15/50	7,625	5,775		Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	5,518	5,491
	Johnson & Johnson	3.837%	5/15/46	8,669	7,357	5	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	3,982	2,821
	Johnson & Johnson	2.625%	1/15/25	13,905	13,608		Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	12,765	11,180
	Johnson & Johnson	0.550%	9/1/25	15,357	14,395		Merck & Co. Inc.	4.200%	7/1/55	6,567	5,770
	Johnson & Johnson	2.450%	3/1/26	27,387	26,331		Merck & Co. Inc.	2.750%	2/10/25	34,740	33,971
	Johnson & Johnson	2.950%	3/3/27	19,138	18,476		Merck & Co. Inc.	0.750%	2/24/26	10,357	9,603
	Johnson & Johnson	0.950%	9/1/27	8,344	7,449		Merck & Co. Inc.	1.700%	6/10/27	26,025	23,883
	Johnson & Johnson	2.900%	1/15/28	17,800	17,035		Merck & Co. Inc.	4.050%	5/17/28	6,670	6,650
	Johnson & Johnson	6.950%	9/1/29	3,395	3,919		Merck & Co. Inc.	3.400%	3/7/29	24,741	23,758
	Johnson & Johnson	1.300%	9/1/30	19,615	16,468		Merck & Co. Inc.	4.300%	5/17/30	7,848	7,847
	Johnson & Johnson	4.950%	5/15/33	9,673	10,450		Merck & Co. Inc.	1.450%	6/24/30	9,456	7,911
	Johnson & Johnson	4.375%	12/5/33	16,510	16,978		Merck & Co. Inc.	2.150%	12/10/31	25,775	22,025
	Johnson & Johnson	3.550%	3/1/36	16,223	15,002		Merck & Co. Inc.	4.500%	5/17/33	19,561	19,700
	Johnson & Johnson	3.625%	3/3/37	11,226	10,356		Merck & Co. Inc.	6.500%	12/1/33	11,567	13,595
	Johnson & Johnson	5.950%	8/15/37	13,339	15,387		Merck & Co. Inc.	3.900%	3/7/39	11,905	10,831
	Johnson & Johnson	3.400%	1/15/38	9,628	8,531		Merck & Co. Inc.	2.350%	6/24/40	17,647	12,824
	Johnson & Johnson	2.100%	9/1/40	32,807	23,380		Merck & Co. Inc.	3.600%	9/15/42	7,804	6,626
	Johnson & Johnson	4.500%	9/1/40	7,197	7,178		Merck & Co. Inc.	4.150%	5/18/43	11,457	10,542
	Johnson & Johnson	4.850%	5/15/41	1,811	1,882		Merck & Co. Inc.	4.900%	5/17/44	9,843	9,963
	Johnson & Johnson	4.500%	12/5/43	16,393	16,399		Merck & Co. Inc.	3.700%	2/10/45	27,737	23,598
	Johnson & Johnson	3.700%	3/1/46	21,741	19,012		Merck & Co. Inc.	4.000%	3/7/49	14,562	12,865
	Johnson & Johnson	3.750%	3/3/47	11,421	10,071		Merck & Co. Inc.	2.450%	6/24/50	5,435	3,589
	Johnson & Johnson	3.500%	1/15/48	11,027	9,286		Merck & Co. Inc.	2.750%	12/10/51	58,359	40,202
	Johnson & Johnson	2.250%	9/1/50	3,887	2,569		Merck & Co. Inc.	5.000%	5/17/53	21,776	22,420
	Johnson & Johnson	2.450%	9/1/60	3,935	2,529		Merck & Co. Inc.	2.900%	12/10/61	35,785	23,974
5	Kaiser Foundation Hospitals	3.150%	5/1/27	10,132	9,696		Merck & Co. Inc.	5.150%	5/17/63	12,854	13,445
	Kaiser Foundation Hospitals	2.810%	6/1/41	12,188	9,156	5	Methodist Hospital	2.705%	12/1/50	7,440	4,968
	Kaiser Foundation Hospitals	4.875%	4/1/42	13,414	13,098	5	Montefiore Obligated Group	5.246%	11/1/48	9,500	6,892
5	Kaiser Foundation Hospitals	4.150%	5/1/47	20,468	18,099	5	Mount Sinai Hospital	3.981%	7/1/48	4,150	3,420
5	Kaiser Foundation Hospitals	3.266%	11/1/49	19,011	14,300	5	Mount Sinai Hospital	3.737%	7/1/49	7,137	5,497
	Kaiser Foundation Hospitals	3.002%	6/1/51	9,787	6,983	5	Mount Sinai Hospital	3.391%	7/1/50	8,150	5,717
	Koninklijke Philips NV	6.875%	3/11/38	4,810	5,369		MultiCare Health System	2.803%	8/15/50	3,895	2,395
	Koninklijke Philips NV	5.000%	3/15/42	11,299	10,370		Mylan Inc.	4.550%	4/15/28	9,020	8,765
	Laboratory Corp. of America Holdings	2.300%	12/1/24	8,516	8,282		Mylan Inc.	5.400%	11/29/43	7,035	6,109
	Laboratory Corp. of America Holdings	3.600%	2/1/25	8,914	8,763	5	Mylan Inc.	5.200%	4/15/48	5,465	4,530
	Laboratory Corp. of America Holdings	1.550%	6/1/26	4,439	4,101		MyMichigan Health	3.409%	6/1/50	4,400	3,174
	Laboratory Corp. of America Holdings	3.600%	9/1/27	3,283	3,169	5	New York & Presbyterian Hospital	2.256%	8/1/40	5,060	3,492
	Laboratory Corp. of America Holdings	2.950%	12/1/29	8,437	7,601		New York & Presbyterian Hospital	4.024%	8/1/45	3,949	3,404
	Laboratory Corp. of America Holdings	2.700%	6/1/31	4,275	3,690		New York & Presbyterian Hospital	4.063%	8/1/56	6,830	5,775
	Laboratory Corp. of America Holdings	4.700%	2/1/45	16,160	14,901		New York & Presbyterian Hospital	2.606%	8/1/60	6,437	3,829
5	Mass General Brigham Inc.	3.765%	7/1/48	1,310	1,087		New York & Presbyterian Hospital	3.954%	8/1/19	6,627	4,892
5	Mass General Brigham Inc.	3.192%	7/1/49	7,575	5,574		Northwell Healthcare Inc.	3.979%	11/1/46	9,775	7,872
5	Mass General Brigham Inc.	4.117%	7/1/55	3,770	3,214		Northwell Healthcare Inc.	4.260%	11/1/47	11,500	9,743
5	Mass General Brigham Inc.	3.342%	7/1/60	9,965	7,125		Northwell Healthcare Inc.	3.809%	11/1/49	5,784	4,400
5	Mayo Clinic	3.774%	11/15/43	6,741	5,786		Novant Health Inc.	2.637%	11/1/36	7,000	5,396
5	Mayo Clinic	4.000%	11/15/47	3,425	2,972		Novant Health Inc.	3.168%	11/1/51	11,000	7,708
5	Mayo Clinic	4.128%	11/15/52	3,980	3,545		Novant Health Inc.	3.318%	11/1/61	8,500	5,724
5	Mayo Clinic	3.196%	11/15/61	6,823	4,792		Novartis Capital Corp.	3.400%	5/6/24	15,643	15,527
	McKesson Corp.	0.900%	12/3/25	7,143	6,627		Novartis Capital Corp.	1.750%	2/14/25	21,976	21,274
	McKesson Corp.	5.250%	2/15/26	5,510	5,511		Novartis Capital Corp.	3.000%	11/20/25	18,362	17,868
	McKesson Corp.	3.950%	2/16/28	3,250	3,202		Novartis Capital Corp.	2.000%	2/14/27	27,418	25,682
	McKesson Corp.	4.900%	7/15/28	1,821	1,853		Novartis Capital Corp.	3.100%	5/17/27	21,516	20,708
							Novartis Capital Corp.	2.200%	8/14/30	31,552	27,786
							Novartis Capital Corp.	3.700%	9/21/42	9,356	8,146
							Novartis Capital Corp.	4.400%	5/6/44	21,596	20,721
							Novartis Capital Corp.	4.000%	11/20/45	19,986	18,016
							Novartis Capital Corp.	2.750%	8/14/50	8,238	5,953

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	2.667%	10/1/50	4,730	2,951		Quest Diagnostics Inc.	4.200%	6/30/29	9,313	9,137
							Quest Diagnostics Inc.	2.950%	6/30/30	15,951	14,277
5	NYU Langone Hospitals	5.750%	7/1/43	4,840	5,124		Quest Diagnostics Inc.	2.800%	6/30/31	6,002	5,241
	NYU Langone Hospitals	4.784%	7/1/44	4,296	4,040		Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,349
5	NYU Langone Hospitals	4.368%	7/1/47	7,101	6,344		Quest Diagnostics Inc.	4.700%	3/30/45	4,064	3,703
5	NYU Langone Hospitals	3.380%	7/1/55	7,475	5,295	5	Rady Children's Hospital-San Diego	3.154%	8/15/51	4,100	2,915
5	Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	4,404	2,977		Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	17,156	14,106
	OhioHealth Corp.	2.297%	11/15/31	5,500	4,604		Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	9,693	6,408
	OhioHealth Corp.	2.834%	11/15/41	5,000	3,703		Revvity Inc.	1.900%	9/15/28	6,639	5,750
5	OhioHealth Corp.	3.042%	11/15/50	5,135	3,784		Revvity Inc.	3.300%	9/15/29	9,515	8,634
	Orlando Health Obligated Group	4.089%	10/1/48	4,010	3,375		Revvity Inc.	2.550%	3/15/31	6,795	5,746
	Orlando Health Obligated Group	3.327%	10/1/50	4,280	3,178		Revvity Inc.	2.250%	9/15/31	9,225	7,588
5	PeaceHealth Obligated Group	1.375%	11/15/25	4,150	3,843		Revvity Inc.	3.625%	3/15/51	5,185	3,739
5	PeaceHealth Obligated Group	4.787%	11/15/48	4,625	4,042		Royalty Pharma plc	1.200%	9/2/25	14,880	13,892
5	PeaceHealth Obligated Group	3.218%	11/15/50	7,125	4,626		Royalty Pharma plc	1.750%	9/2/27	16,044	14,402
	Pfizer Inc.	0.800%	5/28/25	11,646	11,024		Royalty Pharma plc	2.200%	9/2/30	18,990	15,983
	Pfizer Inc.	2.750%	6/3/26	34,133	32,741		Royalty Pharma plc	2.150%	9/2/31	5,015	4,101
	Pfizer Inc.	3.000%	12/15/26	17,299	16,677		Royalty Pharma plc	3.300%	9/2/40	13,267	10,002
	Pfizer Inc.	3.600%	9/15/28	8,285	8,067		Royalty Pharma plc	3.550%	9/2/50	12,507	8,902
	Pfizer Inc.	3.450%	3/15/29	37,657	36,262	5	Royalty Pharma plc	3.350%	9/2/51	9,148	6,218
	Pfizer Inc.	2.625%	4/1/30	19,505	17,593		Rush Obligated Group	3.922%	11/15/29	4,540	4,330
	Pfizer Inc.	1.700%	5/28/30	15,907	13,551		RWJ Barnabas Health Inc.	3.949%	7/1/46	6,756	5,584
	Pfizer Inc.	1.750%	8/18/31	15,520	12,890		RWJ Barnabas Health Inc.	3.477%	7/1/49	2,970	2,307
	Pfizer Inc.	4.000%	12/15/36	5,738	5,414	5	Sanofi SA	3.625%	6/19/28	16,545	16,210
	Pfizer Inc.	4.100%	9/15/38	15,817	14,550	5	Seattle Children's Hospital	2.719%	10/1/50	8,468	5,572
	Pfizer Inc.	3.900%	3/15/39	19,519	17,304		Sharp HealthCare	2.680%	8/1/50	3,905	2,544
	Pfizer Inc.	7.200%	3/15/39	17,869	22,164		Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	40,028	38,517
	Pfizer Inc.	2.550%	5/28/40	16,677	12,229		Smith & Nephew plc	2.032%	10/14/30	11,146	9,212
	Pfizer Inc.	4.300%	6/15/43	10,111	9,291	5	SSM Health Care Corp.	3.823%	6/1/27	5,729	5,550
	Pfizer Inc.	4.400%	5/15/44	10,974	10,378		SSM Health Care Corp.	4.894%	6/1/28	7,200	7,227
	Pfizer Inc.	4.125%	12/15/46	19,134	17,027	5	Stanford Health Care	3.310%	8/15/30	1,153	1,058
	Pfizer Inc.	4.200%	9/15/48	18,587	16,813	5	Stanford Health Care	3.795%	11/15/48	9,824	8,172
	Pfizer Inc.	4.000%	3/15/49	16,922	14,814		Stanford Health Care	3.027%	8/15/51	5,185	3,634
	Pfizer Inc.	2.700%	5/28/50	16,130	11,231		STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	6,299	5,416
	Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/25	39,518	39,428		STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	13,648	10,580
	Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/26	39,983	39,874		Stryker Corp.	1.150%	6/15/25	8,050	7,615
	Pfizer Investment Enterprises Pte. Ltd.	4.450%	5/19/28	52,348	52,357		Stryker Corp.	3.375%	11/1/25	14,678	14,288
	Pfizer Investment Enterprises Pte. Ltd.	4.650%	5/19/30	38,673	38,943		Stryker Corp.	3.500%	3/15/26	8,816	8,599
	Pfizer Investment Enterprises Pte. Ltd.	4.750%	5/19/33	64,376	64,492		Stryker Corp.	3.650%	3/7/28	8,112	7,854
	Pfizer Investment Enterprises Pte. Ltd.	5.110%	5/19/43	46,640	46,535	5	Stryker Corp.	1.950%	6/15/30	8,095	6,923
	Pfizer Investment Enterprises Pte. Ltd.	5.300%	5/19/53	77,456	79,216	5	Stryker Corp.	4.100%	4/1/43	5,288	4,655
	Pharmacia LLC	6.600%	12/1/28	12,781	13,955	5	Stryker Corp.	4.375%	5/15/44	8,155	7,471
5	Piedmont Healthcare Inc.	2.044%	1/1/32	6,024	4,896		Stryker Corp.	2.900%	6/15/50	2,755	1,996
5	Piedmont Healthcare Inc.	2.719%	1/1/42	2,635	1,880		Sutter Health	1.321%	8/15/25	3,995	3,735
	Piedmont Healthcare Inc.	2.864%	1/1/52	5,365	3,575	5	Sutter Health	3.695%	8/15/28	4,375	4,191
	Presbyterian Healthcare Services	4.875%	8/1/52	4,200	4,151	5	Sutter Health	2.294%	8/15/30	9,050	7,721
5	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	5,929	5,574		Sutter Health	5.164%	8/15/33	4,906	4,999
5	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	18,434	16,102	5	Sutter Health	3.161%	8/15/40	5,250	4,079
	Providence St. Joseph Health Obligated Group	5.403%	10/1/33	9,515	9,694		Sutter Health	4.091%	8/15/48	4,950	4,302
5	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	6,152	4,726		Sutter Health	3.361%	8/15/50	8,300	6,156
5	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	6,525	5,049		Sutter Health	5.547%	8/15/53	4,870	5,208
	Quest Diagnostics Inc.	3.500%	3/30/25	6,139	6,009		Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	29,181	29,621
	Quest Diagnostics Inc.	3.450%	6/1/26	11,289	10,977		Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	30,647	26,275
							Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	18,228	14,033
							Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	30,779	22,028
							Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	12,039	8,452
						5	Texas Health Resources	2.328%	11/15/50	5,154	3,122
							Texas Health Resources	4.330%	11/15/55	3,276	2,952
							Thermo Fisher Scientific Inc.	4.953%	8/10/26	8,250	8,362
							Thermo Fisher Scientific Inc.	5.000%	12/5/26	10,710	10,884
							Thermo Fisher Scientific Inc.	1.750%	10/15/28	7,595	6,776
							Thermo Fisher Scientific Inc.	5.000%	1/31/29	9,475	9,729
							Thermo Fisher Scientific Inc.	2.600%	10/1/29	10,369	9,452
							Thermo Fisher Scientific Inc.	4.977%	8/10/30	10,790	11,060
							Thermo Fisher Scientific Inc.	2.000%	10/15/31	28,900	24,365

## Total Bond Market Index Fund

				Face	Market				Face	Market	
	Coupon	Maturity	Amount	Value*			Coupon	Maturity	Amount	Value*	
		Date	(\$000)	(\$000)					(\$000)	(\$000)	
	Thermo Fisher Scientific Inc.	5.086%	8/10/33	13,590	14,141		Viatis Inc.	2.700%	6/22/30	10,936	9,265
	Thermo Fisher Scientific Inc.	2.800%	10/15/41	22,659	17,206		Viatis Inc.	3.850%	6/22/40	6,110	4,555
	Thermo Fisher Scientific Inc.	5.404%	8/10/43	7,870	8,327		Viatis Inc.	4.000%	6/22/50	16,715	11,764
	Thermo Fisher Scientific Inc.	5.300%	2/1/44	9,838	10,239	5	WakeMed	3.286%	10/1/52	3,385	2,440
	Thermo Fisher Scientific Inc.	4.100%	8/15/47	6,800	6,073	5	West Virginia United Health				
	Toledo Hospital	5.750%	11/15/38	6,634	6,622		System Obligated Group	3.129%	6/1/50	4,206	2,777
5	Trinity Health Corp.	2.632%	12/1/40	3,415	2,478	5	Willis-Knighton Medical Center	4.813%	9/1/48	4,151	3,705
	Trinity Health Corp.	4.125%	12/1/45	7,840	6,831	5	Willis-Knighton Medical Center	3.065%	3/1/51	8,100	5,184
5	Trinity Health Corp.	3.434%	12/1/48	2,893	2,278		Wyeth LLC	6.500%	2/1/34	13,422	15,163
	UnitedHealth Group Inc.	3.750%	7/15/25	17,437	17,191		Wyeth LLC	6.000%	2/15/36	7,070	7,810
	UnitedHealth Group Inc.	5.150%	10/15/25	3,475	3,516		Wyeth LLC	5.950%	4/1/37	16,066	17,623
	UnitedHealth Group Inc.	3.700%	12/15/25	7,286	7,169	5	Yale-New Haven Health Services				
	UnitedHealth Group Inc.	1.250%	1/15/26	8,887	8,325		Corp.	2.496%	7/1/50	5,600	3,398
	UnitedHealth Group Inc.	3.100%	3/15/26	11,047	10,731		Zimmer Biomet Holdings Inc.	3.050%	1/15/26	12,019	11,606
	UnitedHealth Group Inc.	1.150%	5/15/26	4,396	4,073		Zimmer Biomet Holdings Inc.	2.600%	11/24/31	17,025	14,563
	UnitedHealth Group Inc.	3.450%	1/15/27	13,073	12,785		Zimmer Biomet Holdings Inc.	5.750%	11/30/39	2,840	2,879
	UnitedHealth Group Inc.	3.375%	4/15/27	41,797	40,482		Zimmer Biomet Holdings Inc.	4.450%	8/15/45	5,000	4,435
	UnitedHealth Group Inc.	3.700%	5/15/27	9,036	8,853		Zoetis Inc.	4.500%	11/13/25	6,672	6,635
	UnitedHealth Group Inc.	2.950%	10/15/27	9,261	8,804		Zoetis Inc.	3.000%	9/12/27	15,952	15,144
	UnitedHealth Group Inc.	5.250%	2/15/28	8,037	8,313		Zoetis Inc.	3.900%	8/20/28	8,795	8,611
	UnitedHealth Group Inc.	3.850%	6/15/28	6,757	6,621		Zoetis Inc.	2.000%	5/15/30	4,645	4,003
	UnitedHealth Group Inc.	3.875%	12/15/28	6,007	5,886		Zoetis Inc.	5.600%	11/16/32	10,835	11,617
	UnitedHealth Group Inc.	4.250%	1/15/29	12,327	12,301		Zoetis Inc.	4.700%	2/1/43	7,163	6,846
	UnitedHealth Group Inc.	2.875%	8/15/29	22,613	21,005		Zoetis Inc.	3.950%	9/12/47	9,308	7,915
	UnitedHealth Group Inc.	5.300%	2/15/30	14,185	14,841		Zoetis Inc.	4.450%	8/20/48	11,791	10,743
	UnitedHealth Group Inc.	2.000%	5/15/30	11,938	10,322		Zoetis Inc.	3.000%	5/15/50	2,729	1,984
	UnitedHealth Group Inc.	2.300%	5/15/31	26,904	23,287						9,324,692
	UnitedHealth Group Inc.	5.350%	2/15/33	41,051	43,419		Industrials (1.9%)				
	UnitedHealth Group Inc.	4.500%	4/15/33	15,750	15,630		3M Co.	2.000%	2/14/25	7,484	7,209
	UnitedHealth Group Inc.	4.625%	7/15/35	15,912	16,010		3M Co.	2.650%	4/15/25	16,225	15,727
	UnitedHealth Group Inc.	5.800%	3/15/36	9,019	9,867	5	3M Co.	3.000%	8/7/25	8,341	8,088
	UnitedHealth Group Inc.	6.500%	6/15/37	10,980	12,891	5	3M Co.	2.250%	9/19/26	14,797	13,846
	UnitedHealth Group Inc.	6.625%	11/15/37	16,746	19,671		3M Co.	2.875%	10/15/27	6,864	6,458
	UnitedHealth Group Inc.	6.875%	2/15/38	25,086	30,320	5	3M Co.	3.625%	9/14/28	1,975	1,883
	UnitedHealth Group Inc.	3.500%	8/15/39	18,715	15,915	5	3M Co.	3.375%	3/1/29	15,200	14,220
	UnitedHealth Group Inc.	2.750%	5/15/40	12,861	9,751		3M Co.	2.375%	8/26/29	18,461	16,346
	UnitedHealth Group Inc.	5.700%	10/15/40	4,433	4,772		3M Co.	3.050%	4/15/30	5,225	4,716
	UnitedHealth Group Inc.	5.950%	2/15/41	9,015	9,905	5	3M Co.	5.700%	3/15/37	188	204
	UnitedHealth Group Inc.	3.050%	5/15/41	16,370	12,814	5	3M Co.	3.875%	6/15/44	1,401	1,147
	UnitedHealth Group Inc.	4.625%	11/15/41	12,916	12,361	5	3M Co.	3.125%	9/19/46	12,980	9,502
	UnitedHealth Group Inc.	4.375%	3/15/42	5,075	4,703	5	3M Co.	3.625%	10/15/47	10,207	7,805
	UnitedHealth Group Inc.	3.950%	10/15/42	14,225	12,462	5	3M Co.	4.000%	9/14/48	10,385	8,895
	UnitedHealth Group Inc.	4.250%	3/15/43	8,801	8,141		3M Co.	3.250%	8/26/49	14,241	10,360
	UnitedHealth Group Inc.	4.750%	7/15/45	13,868	13,459		3M Co.	3.700%	4/15/50	784	621
	UnitedHealth Group Inc.	4.200%	1/15/47	18,280	16,254		Acuity Brands Lighting Inc.	2.150%	12/15/30	6,555	5,440
	UnitedHealth Group Inc.	4.250%	4/15/47	14,255	12,731		Allegion plc	3.500%	10/1/29	5,779	5,343
	UnitedHealth Group Inc.	3.750%	10/15/47	12,559	10,355		Allegion US Holding Co. Inc.	3.550%	10/1/27	5,169	4,907
	UnitedHealth Group Inc.	4.250%	6/15/48	23,498	21,017		Allegion US Holding Co. Inc.	5.411%	7/1/32	6,315	6,492
	UnitedHealth Group Inc.	4.450%	12/15/48	6,642	6,091	5	American Airlines Pass-Through				
	UnitedHealth Group Inc.	3.700%	8/15/49	18,204	14,832		Trust Class AA Series 2021-1	2.875%	7/11/34	9,199	7,660
	UnitedHealth Group Inc.	2.900%	5/15/50	15,746	11,046	5	American Airlines Pass-Through				
	UnitedHealth Group Inc.	3.250%	5/15/51	31,135	23,659		Trust Class AA Series 2015-2	3.600%	9/22/27	1,022	941
	UnitedHealth Group Inc.	5.875%	2/15/53	31,986	36,222	5	American Airlines Pass-Through				
	UnitedHealth Group Inc.	5.050%	4/15/53	26,439	26,745		Trust Class AA Series 2016-1	3.575%	1/15/28	2,384	2,212
	UnitedHealth Group Inc.	3.875%	8/15/59	10,751	8,778	5	American Airlines Pass-Through				
	UnitedHealth Group Inc.	3.125%	5/15/60	14,372	10,232		Trust Class AA Series 2016-2	3.200%	6/15/28	7,285	6,663
	UnitedHealth Group Inc.	6.050%	2/15/63	28,880	33,395	5	American Airlines Pass-Through				
	UnitedHealth Group Inc.	5.200%	4/15/63	20,907	21,369		Trust Class AA Series 2016-3	3.000%	10/15/28	4,084	3,680
7	Universal Health Services Inc.	1.650%	9/1/26	1	—	5	American Airlines Pass-Through				
	Universal Health Services Inc.	1.650%	9/1/26	4,114	3,742		Trust Class AA Series 2017-1	3.650%	2/15/29	2,515	2,303
	Universal Health Services Inc.	2.650%	10/15/30	9,897	8,379	5	American Airlines Pass-Through				
5	UPMC	3.600%	4/3/25	7,016	6,848		Trust Class AA Series 2017-2	3.350%	10/15/29	3,493	3,150
	UPMC	5.035%	5/15/33	5,560	5,646	5	American Airlines Pass-Through				
	Utah Acquisition Sub Inc.	3.950%	6/15/26	32,935	31,884		Trust Class AA Series 2019-1	3.150%	2/15/32	7,324	6,442
	Utah Acquisition Sub Inc.	5.250%	6/15/46	13,860	11,558		Amphenol Corp.	2.050%	3/1/25	4,678	4,518
	Viatis Inc.	1.650%	6/22/25	8,885	8,414		Amphenol Corp.	4.750%	3/30/26	3,298	3,303
	Viatis Inc.	2.300%	6/22/27	5,475	4,972		Amphenol Corp.	4.350%	6/1/29	6,163	6,141
							Amphenol Corp.	2.800%	2/15/30	16,623	15,144

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Amphenol Corp.	2.200%	9/15/31	6,545	5,511			Canadian National Railway Co.	3.850%	8/5/32	3,859	3,670
	BNSF Funding Trust I	6.613%	12/15/55	1,050	1,024			Canadian National Railway Co.	6.250%	8/1/34	2,799	3,155
	Boeing Co.	2.500%	3/1/25	2,831	2,738			Canadian National Railway Co.	6.200%	6/1/36	6,723	7,565
	Boeing Co.	4.875%	5/1/25	53,141	52,900			Canadian National Railway Co.	6.375%	11/15/37	4,893	5,551
	Boeing Co.	7.250%	6/15/25	675	697			Canadian National Railway Co.	3.200%	8/2/46	8,366	6,467
	Boeing Co.	2.600%	10/30/25	5,135	4,909			Canadian National Railway Co.	3.650%	2/3/48	5,268	4,381
	Boeing Co.	2.750%	2/1/26	13,139	12,577			Canadian National Railway Co.	4.450%	1/20/49	2,055	1,912
	Boeing Co.	2.196%	2/4/26	77,451	73,190			Canadian National Railway Co.	2.450%	5/1/50	15,220	9,993
	Boeing Co.	3.100%	5/1/26	11,790	11,334			Canadian National Railway Co.	4.400%	8/5/52	12,532	11,779
	Boeing Co.	2.250%	6/15/26	7,766	7,280			Canadian National Railway Co.	6.125%	11/1/53	5,000	5,981
	Boeing Co.	2.700%	2/1/27	16,711	15,765			Canadian Pacific Railway Co.	1.350%	12/2/24	8,645	8,335
	Boeing Co.	2.800%	3/1/27	8,048	7,582			Canadian Pacific Railway Co.	2.900%	2/1/25	9,078	8,844
	Boeing Co.	5.040%	5/1/27	26,515	26,760			Canadian Pacific Railway Co.	1.750%	12/2/26	6,686	6,171
	Boeing Co.	3.250%	2/1/28	21,516	20,410			Canadian Pacific Railway Co.	4.000%	6/1/28	2,959	2,893
	Boeing Co.	3.250%	3/1/28	6,037	5,674			Canadian Pacific Railway Co.	2.875%	11/15/29	6,985	6,298
	Boeing Co.	3.200%	3/1/29	12,568	11,762			Canadian Pacific Railway Co.	2.050%	3/5/30	6,478	5,552
	Boeing Co.	2.950%	2/1/30	10,796	9,743			Canadian Pacific Railway Co.	7.125%	10/15/31	4,422	5,023
	Boeing Co.	5.150%	5/1/30	63,034	64,176			Canadian Pacific Railway Co.	2.450%	12/2/31	20,147	18,678
	Boeing Co.	3.625%	2/1/31	19,931	18,529			Canadian Pacific Railway Co.	4.800%	9/15/35	3,218	3,150
	Boeing Co.	6.125%	2/15/33	9,776	10,538			Canadian Pacific Railway Co.	5.950%	5/15/37	15,925	17,012
	Boeing Co.	3.600%	5/1/34	14,609	12,933			Canadian Pacific Railway Co.	3.000%	12/2/41	13,105	11,688
	Boeing Co.	3.250%	2/1/35	10,235	8,642			Canadian Pacific Railway Co.	4.300%	5/15/43	5,790	5,058
	Boeing Co.	6.625%	2/15/38	9,170	10,225			Canadian Pacific Railway Co.	4.800%	8/1/45	5,613	5,290
	Boeing Co.	3.550%	3/1/38	5,782	4,702			Canadian Pacific Railway Co.	4.950%	8/15/45	6,494	6,171
	Boeing Co.	3.500%	3/1/39	4,862	3,870			Canadian Pacific Railway Co.	4.700%	5/1/48	10,942	9,953
	Boeing Co.	6.875%	3/15/39	12,803	14,635			Canadian Pacific Railway Co.	3.500%	5/1/50	10,675	8,187
	Boeing Co.	5.875%	2/15/40	8,508	8,834			Canadian Pacific Railway Co.	3.100%	12/2/51	30,501	22,077
	Boeing Co.	5.705%	5/1/40	41,550	43,065			Canadian Pacific Railway Co.	6.125%	9/15/15	6,886	7,688
	Boeing Co.	3.375%	6/15/46	5,955	4,376			Carrier Global Corp.	2.242%	2/15/25	27,488	26,595
	Boeing Co.	3.650%	3/1/47	10,497	7,749	7		Carrier Global Corp.	5.800%	11/30/25	6,215	6,301
	Boeing Co.	3.625%	3/1/48	6,339	4,689			Carrier Global Corp.	2.493%	2/15/27	18,692	17,592
	Boeing Co.	3.850%	11/1/48	5,385	4,178			Carrier Global Corp.	2.722%	2/15/30	41,682	37,318
	Boeing Co.	3.900%	5/1/49	16,008	12,655			Carrier Global Corp.	2.700%	2/15/31	6,548	5,717
	Boeing Co.	3.750%	2/1/50	10,015	7,800	7		Carrier Global Corp.	5.900%	3/15/34	14,218	15,389
	Boeing Co.	5.805%	5/1/50	66,998	69,489			Carrier Global Corp.	3.377%	4/5/40	29,566	23,817
	Boeing Co.	3.825%	3/1/59	8,500	6,310			Carrier Global Corp.	3.577%	4/5/50	41,177	32,274
	Boeing Co.	3.950%	8/1/59	7,325	5,624	7		Carrier Global Corp.	6.200%	3/15/54	13,000	15,073
	Boeing Co.	5.930%	5/1/60	45,228	46,955	5		Caterpillar Financial Services Corp.	3.250%	12/1/24	16,025	15,773
	Burlington Northern Santa Fe LLC	3.000%	4/1/25	13,000	12,715			Caterpillar Financial Services Corp.	4.900%	1/17/25	7,646	7,648
	Burlington Northern Santa Fe LLC	3.650%	9/1/25	13,389	13,155	5		Caterpillar Financial Services Corp.	1.450%	5/15/25	6,757	6,461
	Burlington Northern Santa Fe LLC	7.000%	12/15/25	2,216	2,315	5		Caterpillar Financial Services Corp.	5.150%	8/11/25	9,000	9,067
	Burlington Northern Santa Fe LLC	3.250%	6/15/27	7,632	7,361			Caterpillar Financial Services Corp.	3.650%	8/12/25	10,025	9,865
	Burlington Northern Santa Fe LLC	6.200%	8/15/36	4,422	4,967			Caterpillar Financial Services Corp.	0.800%	11/13/25	10,628	9,927
	Burlington Northern Santa Fe LLC	6.150%	5/1/37	6,331	7,110			Caterpillar Financial Services Corp.	0.900%	3/2/26	4,568	4,235
	Burlington Northern Santa Fe LLC	5.750%	5/1/40	10,147	11,071	5		Caterpillar Financial Services Corp.	4.350%	5/15/26	12,000	11,976
	Burlington Northern Santa Fe LLC	5.050%	3/1/41	9,076	9,099			Caterpillar Financial Services Corp.	2.400%	8/9/26	6,562	6,229
	Burlington Northern Santa Fe LLC	5.400%	6/1/41	16,288	17,083	5		Caterpillar Financial Services Corp.	1.150%	9/14/26	5,523	5,072
	Burlington Northern Santa Fe LLC	4.950%	9/15/41	7,525	7,502			Caterpillar Financial Services Corp.	1.700%	1/8/27	7,350	6,797
	Burlington Northern Santa Fe LLC	4.400%	3/15/42	11,521	10,655			Caterpillar Financial Services Corp.	3.600%	8/12/27	10,370	10,132
	Burlington Northern Santa Fe LLC	4.375%	9/1/42	8,217	7,584			Caterpillar Inc.	1.100%	9/14/27	8,117	7,258
	Burlington Northern Santa Fe LLC	4.450%	3/15/43	17,762	16,501	5		Caterpillar Inc.	2.600%	9/19/29	12,060	11,100
	Burlington Northern Santa Fe LLC	5.150%	9/1/43	6,453	6,614			Caterpillar Inc.	2.600%	4/9/30	20,849	18,971
	Burlington Northern Santa Fe LLC	4.900%	4/1/44	17,384	17,189			Caterpillar Inc.	5.300%	9/15/35	3,563	3,856
	Burlington Northern Santa Fe LLC	4.550%	9/1/44	10,430	9,734	5		Caterpillar Inc.	6.050%	8/15/36	10,131	11,418
	Burlington Northern Santa Fe LLC	4.150%	4/1/45	18,462	16,410			Caterpillar Inc.	3.803%	8/15/42	24,939	21,931
	Burlington Northern Santa Fe LLC	4.700%	9/1/45	10,238	9,832							
	Burlington Northern Santa Fe LLC	3.900%	8/1/46	17,284	14,666							
	Burlington Northern Santa Fe LLC	4.125%	6/15/47	15,743	13,820							
	Burlington Northern Santa Fe LLC	4.050%	6/15/48	6,726	5,837							
	Burlington Northern Santa Fe LLC	4.150%	12/15/48	8,991	7,923							
	Burlington Northern Santa Fe LLC	3.550%	2/15/50	15,870	12,785	5						
	Burlington Northern Santa Fe LLC	3.050%	2/15/51	6,800	4,931							
	Burlington Northern Santa Fe LLC	3.300%	9/15/51	25,059	19,055							
	Burlington Northern Santa Fe LLC	2.875%	6/15/52	19,459	13,609							
	Burlington Northern Santa Fe LLC	5.200%	4/15/54	16,705	17,426							
	Canadian National Railway Co.	2.750%	3/1/26	9,402	9,055							
	Canadian National Railway Co.	6.900%	7/15/28	2,400	2,639							



## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Caterpillar Inc.	4.300%	5/15/44	4,166	3,975	Emerson Electric Co.	2.750%	10/15/50	11,857	8,126
Caterpillar Inc.	3.250%	9/19/49	14,236	11,274	Emerson Electric Co.	2.800%	12/21/51	11,825	8,145
Caterpillar Inc.	3.250%	4/9/50	7,192	5,699	FedEx Corp.	3.250%	4/1/26	12,117	11,721
Caterpillar Inc.	4.750%	5/15/64	6,466	6,271	FedEx Corp.	3.400%	2/15/28	5,491	5,268
CH Robinson Worldwide Inc.	4.200%	4/15/28	7,715	7,467	FedEx Corp.	4.200%	10/17/28	150	148
CNH Industrial Capital LLC	5.450%	10/14/25	4,442	4,467	FedEx Corp.	3.100%	8/5/29	14,090	13,052
CNH Industrial Capital LLC	1.875%	1/15/26	7,215	6,768	FedEx Corp.	4.250%	5/15/30	4,941	4,839
CNH Industrial Capital LLC	1.450%	7/15/26	4,022	3,693	FedEx Corp.	2.400%	5/15/31	6,997	6,015
CNH Industrial Capital LLC	4.550%	4/10/28	4,240	4,184	FedEx Corp.	4.900%	1/15/34	4,927	5,000
CNH Industrial Capital LLC	5.500%	1/12/29	6,890	7,104	FedEx Corp.	3.900%	2/1/35	13,740	12,570
5 CNH Industrial NV	3.850%	11/15/27	8,743	8,461	FedEx Corp.	3.250%	5/15/41	9,580	7,415
CSX Corp.	3.350%	11/1/25	16,846	16,433	FedEx Corp.	3.875%	8/1/42	754	628
CSX Corp.	2.600%	11/1/26	9,653	9,190	FedEx Corp.	4.100%	4/15/43	6,420	5,455
CSX Corp.	3.250%	6/1/27	14,748	14,224	FedEx Corp.	5.100%	1/15/44	5,432	5,248
CSX Corp.	3.800%	3/1/28	9,030	8,873	FedEx Corp.	4.100%	2/1/45	6,562	5,535
CSX Corp.	4.250%	3/15/29	21,701	21,675	FedEx Corp.	4.750%	11/15/45	20,688	19,066
CSX Corp.	2.400%	2/15/30	8,750	7,750	FedEx Corp.	4.550%	4/1/46	16,566	14,847
CSX Corp.	4.100%	11/15/32	13,814	13,428	FedEx Corp.	4.400%	1/15/47	10,175	8,870
CSX Corp.	5.200%	11/15/33	8,320	8,681	FedEx Corp.	4.050%	2/15/48	14,811	12,346
CSX Corp.	6.000%	10/1/36	7,377	8,102	FedEx Corp.	4.950%	10/17/48	12,602	11,960
CSX Corp.	6.150%	5/1/37	10,372	11,590	FedEx Corp.	5.250%	5/15/50	13,652	13,626
CSX Corp.	6.220%	4/30/40	11,054	12,442	5 FedEx Corp. Pass-Through Trust				
CSX Corp.	5.500%	4/15/41	5,107	5,329	Class AA Series 2020-1	1.875%	2/20/34	17,472	14,583
CSX Corp.	4.750%	5/30/42	4,805	4,594	Fortive Corp.	3.150%	6/15/26	12,189	11,713
CSX Corp.	4.400%	3/1/43	1,045	954	Fortive Corp.	4.300%	6/15/46	4,770	4,063
CSX Corp.	4.100%	3/15/44	12,550	10,986	General Dynamics Corp.	3.250%	4/1/25	2,001	1,962
CSX Corp.	3.800%	11/1/46	5,837	4,852	General Dynamics Corp.	3.500%	5/15/25	15,569	15,301
CSX Corp.	4.300%	3/1/48	7,020	6,252	General Dynamics Corp.	2.125%	8/15/26	8,172	7,708
CSX Corp.	4.750%	11/15/48	8,601	8,194	General Dynamics Corp.	2.625%	11/15/27	14,629	13,712
CSX Corp.	4.500%	3/15/49	14,834	13,546	General Dynamics Corp.	3.750%	5/15/28	12,985	12,752
CSX Corp.	3.350%	9/15/49	11,541	8,732	General Dynamics Corp.	3.625%	4/1/30	15,461	14,853
CSX Corp.	3.800%	4/15/50	3,435	2,805	General Dynamics Corp.	4.250%	4/1/40	11,754	10,983
CSX Corp.	2.500%	5/15/51	5,157	3,337	General Dynamics Corp.	3.600%	11/15/42	4,788	4,036
CSX Corp.	4.500%	11/15/52	9,265	8,623	5 General Electric Co.	5.875%	1/14/38	23,120	25,451
CSX Corp.	4.500%	8/1/54	2,310	2,137	HEICO Corp.	5.250%	8/1/28	3,345	3,417
CSX Corp.	4.250%	11/1/66	9,570	8,181	HEICO Corp.	5.350%	8/1/33	8,225	8,421
CSX Corp.	4.650%	3/1/68	12,724	11,699	Hexcel Corp.	4.950%	8/15/25	915	907
Cummins Inc.	0.750%	9/1/25	5,793	5,431	Honeywell International Inc.	1.350%	6/1/25	16,215	15,484
Cummins Inc.	1.500%	9/1/30	6,068	5,057	Honeywell International Inc.	2.500%	11/1/26	24,850	23,673
Cummins Inc.	4.875%	10/1/43	9,666	9,499	Honeywell International Inc.	1.100%	3/1/27	16,261	14,756
Cummins Inc.	2.600%	9/1/50	8,672	5,754	Honeywell International Inc.	4.950%	2/15/28	6,183	6,369
Deere & Co.	2.750%	4/15/25	12,100	11,802	Honeywell International Inc.	4.250%	1/15/29	9,050	9,071
Deere & Co.	5.375%	10/16/29	10,604	11,213	Honeywell International Inc.	2.700%	8/15/29	9,555	8,833
Deere & Co.	3.100%	4/15/30	13,585	12,605	Honeywell International Inc.	1.950%	6/1/30	13,420	11,657
Deere & Co.	7.125%	3/3/31	1,653	1,931	Honeywell International Inc.	1.750%	9/1/31	22,166	18,503
Deere & Co.	3.900%	6/9/42	9,709	8,740	Honeywell International Inc.	5.000%	2/15/33	24,275	25,410
Deere & Co.	2.875%	9/7/49	2,525	1,892	Honeywell International Inc.	4.500%	1/15/34	13,000	13,075
Deere & Co.	3.750%	4/15/50	10,675	9,355	Honeywell International Inc.	5.700%	3/15/36	5,569	6,111
7 Delta Air Lines Inc.	4.750%	10/20/28	1,275	1,253	Honeywell International Inc.	5.700%	3/15/37	8,390	9,191
5 Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	7,682	6,825	Honeywell International Inc.	5.375%	3/1/41	3,879	4,148
Dover Corp.	3.150%	11/15/25	9,140	8,844	Honeywell International Inc.	3.812%	11/21/47	5,711	4,903
Dover Corp.	2.950%	11/4/29	4,247	3,844	Huntington Ingalls Industries Inc.	3.844%	5/1/25	9,272	9,080
Dover Corp.	5.375%	10/15/35	2,935	3,059	Huntington Ingalls Industries Inc.	3.483%	12/1/27	11,091	10,487
Dover Corp.	5.375%	3/1/41	4,554	4,580	Huntington Ingalls Industries Inc.	2.043%	8/16/28	7,934	6,989
Eaton Corp.	3.103%	9/15/27	15,140	14,495	Huntington Ingalls Industries Inc.	4.200%	5/1/30	9,376	8,919
Eaton Corp.	4.000%	11/2/32	13,127	12,714	IDEX Corp.	3.000%	5/1/30	5,555	4,950
Eaton Corp.	4.150%	3/15/33	13,307	13,023	Illinois Tool Works Inc.	2.650%	11/15/26	19,981	19,080
Eaton Corp.	4.150%	11/2/42	7,809	7,183	Illinois Tool Works Inc.	4.875%	9/15/41	5,065	5,119
Eaton Corp.	3.915%	9/15/47	3,988	3,466	Illinois Tool Works Inc.	3.900%	9/1/42	18,070	16,183
Eaton Corp.	4.700%	8/23/52	18,674	18,398	Ingersoll Rand Inc.	5.400%	8/14/28	2,310	2,381
Emerson Electric Co.	3.150%	6/1/25	8,064	7,888	Ingersoll Rand Inc.	5.700%	8/14/33	13,300	14,072
Emerson Electric Co.	0.875%	10/15/26	10,813	9,813	Jacobs Engineering Group Inc.	6.350%	8/18/28	6,930	7,239
Emerson Electric Co.	1.800%	10/15/27	16,223	14,811	Jacobs Engineering Group Inc.	5.900%	3/1/33	4,054	4,139
Emerson Electric Co.	2.000%	12/21/28	10,255	9,196	5 JB Hunt Transport Services Inc.	3.875%	3/1/26	9,003	8,810
Emerson Electric Co.	1.950%	10/15/30	8,635	7,442	JetBlue Pass-Through Trust				
Emerson Electric Co.	2.200%	12/21/31	15,269	13,050	Class A Series 2020-1	4.000%	11/15/32	6,084	5,543

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5 JetBlue Pass-Through Trust Class AA Series 2019-1	2.750%	5/15/32	8,138	6,870		Lennox International Inc.	1.350%	8/1/25	5,507
5 John Deere Capital Corp.	2.050%	1/9/25	13,199	12,834		Lennox International Inc.	1.700%	8/1/27	5,256
5 John Deere Capital Corp.	1.250%	1/10/25	13,985	13,489		Lennox International Inc.	5.500%	9/15/28	6,045
5 John Deere Capital Corp.	5.150%	3/3/25	6,960	7,000		LKQ Corp.	6.250%	6/15/33	5,910
5 John Deere Capital Corp.	3.450%	3/13/25	19,473	19,177		Lockheed Martin Corp.	4.950%	10/15/25	1,495
5 John Deere Capital Corp.	3.400%	6/6/25	11,508	11,324		Lockheed Martin Corp.	3.550%	1/15/26	17,639
5 John Deere Capital Corp.	4.950%	6/6/25	5,390	5,412		Lockheed Martin Corp.	5.100%	11/15/27	15,658
5 John Deere Capital Corp.	4.050%	9/8/25	5,205	5,159		Lockheed Martin Corp.	4.450%	5/15/28	7,212
5 John Deere Capital Corp.	5.300%	9/8/25	11,935	12,096		Lockheed Martin Corp.	1.850%	6/15/30	2,240
5 John Deere Capital Corp.	3.400%	9/11/25	5,941	5,824		Lockheed Martin Corp.	3.900%	6/15/32	10,888
5 John Deere Capital Corp.	4.800%	1/9/26	4,270	4,293		Lockheed Martin Corp.	5.250%	1/15/33	16,620
5 John Deere Capital Corp.	0.700%	1/15/26	3,978	3,689		Lockheed Martin Corp.	4.750%	2/15/34	11,645
5 John Deere Capital Corp.	5.050%	3/3/26	7,308	7,417		Lockheed Martin Corp.	3.600%	3/1/35	13,034
5 John Deere Capital Corp.	4.750%	6/8/26	5,792	5,833	5	Lockheed Martin Corp.	4.500%	5/15/36	10,935
5 John Deere Capital Corp.	2.650%	6/10/26	8,610	8,243		Lockheed Martin Corp.	6.150%	9/1/36	10,140
5 John Deere Capital Corp.	1.050%	6/17/26	8,425	7,761		Lockheed Martin Corp.	5.720%	6/1/40	6,970
5 John Deere Capital Corp.	5.150%	9/8/26	5,525	5,628		Lockheed Martin Corp.	4.070%	12/15/42	19,258
5 John Deere Capital Corp.	2.250%	9/14/26	25,467	24,073		Lockheed Martin Corp.	3.800%	3/1/45	10,724
5 John Deere Capital Corp.	1.700%	1/11/27	12,045	11,123		Lockheed Martin Corp.	4.700%	5/15/46	22,851
5 John Deere Capital Corp.	1.750%	3/9/27	7,346	6,765		Lockheed Martin Corp.	4.090%	9/15/52	21,696
5 John Deere Capital Corp.	2.800%	9/8/27	13,309	12,615		Lockheed Martin Corp.	4.150%	6/15/53	12,715
5 John Deere Capital Corp.	4.150%	9/15/27	11,495	11,421		Lockheed Martin Corp.	5.700%	11/15/54	13,305
5 John Deere Capital Corp.	3.050%	1/6/28	14,831	14,116		Lockheed Martin Corp.	5.200%	2/15/55	10,647
5 John Deere Capital Corp.	4.750%	1/20/28	5,625	5,718		Lockheed Martin Corp.	4.300%	6/15/62	5,270
5 John Deere Capital Corp.	4.900%	3/3/28	12,758	12,995	7	Lockheed Martin Corp.	5.900%	11/15/63	18,245
5 John Deere Capital Corp.	4.950%	7/14/28	24,566	25,178	5	Mileage Plus Holdings LLC	6.500%	6/20/27	11,900
5 John Deere Capital Corp.	3.450%	3/7/29	7,800	7,481		Nature Conservancy	3.957%	3/1/52	4,500
5 John Deere Capital Corp.	2.800%	7/18/29	11,549	10,709		Norfolk Southern Corp.	3.650%	8/1/25	2,373
5 John Deere Capital Corp.	4.850%	10/11/29	3,695	3,803		Norfolk Southern Corp.	2.900%	6/15/26	4,921
5 John Deere Capital Corp.	2.450%	1/9/30	12,737	11,490		Norfolk Southern Corp.	7.800%	5/15/27	2,900
5 John Deere Capital Corp.	4.700%	6/10/30	14,072	14,289		Norfolk Southern Corp.	3.150%	6/1/27	10,483
5 John Deere Capital Corp.	1.450%	1/15/31	6,263	5,152		Norfolk Southern Corp.	3.800%	8/1/28	11,395
5 John Deere Capital Corp.	4.350%	9/15/32	9,795	9,764		Norfolk Southern Corp.	2.550%	11/1/29	11,716
5 John Deere Capital Corp.	5.150%	9/8/33	18,029	18,984		Norfolk Southern Corp.	5.050%	8/1/30	10,300
5 Johnson Controls International plc	3.900%	2/14/26	6,089	5,950		Norfolk Southern Corp.	2.300%	5/15/31	6,020
Johnson Controls International plc	1.750%	9/15/30	8,807	7,320		Norfolk Southern Corp.	3.000%	3/15/32	8,589
Johnson Controls International plc	2.000%	9/16/31	4,561	3,800		Norfolk Southern Corp.	5.550%	3/15/34	5,680
Johnson Controls International plc	4.900%	12/1/32	2,500	2,527		Norfolk Southern Corp.	4.837%	10/1/41	15,646
5 Johnson Controls International plc	6.000%	1/15/36	2,838	3,037		Norfolk Southern Corp.	3.950%	10/1/42	2,303
5 Johnson Controls International plc	4.625%	7/2/44	11,047	9,959		Norfolk Southern Corp.	4.450%	6/15/45	8,538
5 Johnson Controls International plc	5.125%	9/14/45	2,234	2,147		Norfolk Southern Corp.	4.650%	1/15/46	7,172
Johnson Controls International plc	4.500%	2/15/47	10,311	9,241		Norfolk Southern Corp.	3.942%	11/1/47	4,311
5 Johnson Controls International plc	4.950%	7/2/64	5,947	5,436		Norfolk Southern Corp.	4.150%	2/28/48	2,483
Kennametal Inc.	4.625%	6/15/28	8,800	8,585		Norfolk Southern Corp.	4.100%	5/15/49	6,175
Keysight Technologies Inc.	4.600%	4/6/27	10,021	9,993		Norfolk Southern Corp.	3.400%	11/1/49	5,725
Keysight Technologies Inc.	3.000%	10/30/29	4,465	4,061		Norfolk Southern Corp.	3.050%	5/15/50	11,473
Kirby Corp.	4.200%	3/1/28	13,926	13,434		Norfolk Southern Corp.	4.050%	8/15/52	7,724
L3Harris Technologies Inc.	3.832%	4/27/25	18,893	18,563		Norfolk Southern Corp.	4.550%	6/1/53	7,410
L3Harris Technologies Inc.	3.850%	12/15/26	8,387	8,225		Norfolk Southern Corp.	5.350%	8/1/54	13,375
L3Harris Technologies Inc.	5.400%	1/15/27	15,417	15,741		Norfolk Southern Corp.	3.155%	5/15/55	24,797
L3Harris Technologies Inc.	4.400%	6/15/28	3,506	3,463		Norfolk Southern Corp.	5.950%	3/15/64	7,445
5 L3Harris Technologies Inc.	4.400%	6/15/28	18,987	18,767		Norfolk Southern Corp.	4.100%	5/15/21	9,492
L3Harris Technologies Inc.	2.900%	12/15/29	7,976	7,215		Northrop Grumman Corp.	2.930%	1/15/25	11,420
L3Harris Technologies Inc.	1.800%	1/15/31	6,935	5,706		Northrop Grumman Corp.	3.200%	2/1/27	3,724
L3Harris Technologies Inc.	5.400%	7/31/33	19,580	20,371		Northrop Grumman Corp.	3.250%	1/15/28	38,470
L3Harris Technologies Inc.	4.854%	4/27/35	6,941	6,871		Northrop Grumman Corp.	4.400%	5/1/30	18,573
L3Harris Technologies Inc.	5.054%	4/27/45	7,586	7,499		Northrop Grumman Corp.	4.700%	3/15/33	8,715
L3Harris Technologies Inc.	5.600%	7/31/53	6,455	6,894		Northrop Grumman Corp.	5.150%	5/1/40	26,009
						Northrop Grumman Corp.	5.050%	11/15/40	7,599
						Northrop Grumman Corp.	4.750%	6/1/43	16,669
						Northrop Grumman Corp.	3.850%	4/15/45	6,350
						Northrop Grumman Corp.	4.030%	10/15/47	32,611
						Northrop Grumman Corp.	5.250%	5/1/50	2,669
						Northrop Grumman Corp.	4.950%	3/15/53	13,523
						nVent Finance Sarl	4.550%	4/15/28	7,211
						nVent Finance Sarl	5.650%	5/15/33	5,755
						Oshkosh Corp.	4.600%	5/15/28	9,000

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Oshkosh Corp.	3.100%	3/1/30	1,367	1,231	RTX Corp.	4.050%	5/4/47	7,857	6,554
Otis Worldwide Corp.	2.056%	4/5/25	13,853	13,329	RTX Corp.	4.625%	11/16/48	4,427	4,051
Otis Worldwide Corp.	2.293%	4/5/27	8,795	8,196	RTX Corp.	3.125%	7/1/50	9,637	6,812
Otis Worldwide Corp.	5.250%	8/16/28	10,000	10,296	RTX Corp.	2.820%	9/1/51	13,223	8,730
Otis Worldwide Corp.	2.565%	2/15/30	24,734	22,022	RTX Corp.	3.030%	3/15/52	14,495	10,011
Otis Worldwide Corp.	3.112%	2/15/40	12,721	10,196	RTX Corp.	5.375%	2/27/53	21,540	21,941
Otis Worldwide Corp.	3.362%	2/15/50	6,188	4,799	RTX Corp.	6.400%	3/15/54	23,725	27,494
5 PACCAR Financial Corp.	1.800%	2/6/25	6,694	6,478	5 Ryder System Inc.	4.625%	6/1/25	12,684	12,589
5 PACCAR Financial Corp.	4.450%	3/30/26	4,611	4,609	5 Ryder System Inc.	1.750%	9/1/26	3,546	3,268
5 PACCAR Financial Corp.	5.050%	8/10/26	3,665	3,717	5 Ryder System Inc.	2.900%	12/1/26	6,608	6,236
5 PACCAR Financial Corp.	4.950%	8/10/28	3,300	3,406	5 Ryder System Inc.	2.850%	3/1/27	2,473	2,323
Parker-Hannifin Corp.	3.250%	3/1/27	21,939	21,055	5 Ryder System Inc.	5.650%	3/1/28	9,169	9,445
Parker-Hannifin Corp.	3.250%	6/14/29	12,561	11,823	5 Ryder System Inc.	5.250%	6/1/28	8,133	8,245
Parker-Hannifin Corp.	4.500%	9/15/29	13,597	13,643	Ryder System Inc.	6.300%	12/1/28	3,690	3,913
5 Parker-Hannifin Corp.	4.200%	11/21/34	6,788	6,512	Ryder System Inc.	6.600%	12/1/33	8,790	9,764
5 Parker-Hannifin Corp.	6.250%	5/15/38	5,795	6,440	Southwest Airlines Co.	5.250%	5/4/25	29,783	29,786
5 Parker-Hannifin Corp.	4.450%	11/21/44	8,287	7,545	Southwest Airlines Co.	3.000%	11/15/26	8,116	7,707
Parker-Hannifin Corp.	4.100%	3/1/47	8,592	7,453	Southwest Airlines Co.	5.125%	6/15/27	30,938	31,080
Parker-Hannifin Corp.	4.000%	6/14/49	14,726	12,839	Southwest Airlines Co.	3.450%	11/16/27	3,513	3,326
Pentair Finance Sarl	4.500%	7/1/29	5,641	5,434	Southwest Airlines Co.	2.625%	2/10/30	5,079	4,440
Precision Castparts Corp.	3.250%	6/15/25	16,000	15,671	5 Spirit Airlines Pass-Through Trust				
Precision Castparts Corp.	3.900%	1/15/43	6,465	5,623	Class A Series 2015-1	4.100%	4/1/28	1,126	1,009
Precision Castparts Corp.	4.375%	6/15/45	4,542	4,124	Teledyne Technologies Inc.	1.600%	4/1/26	735	682
7 Regal Rexnord Corp.	6.050%	2/15/26	14,150	14,301	Teledyne Technologies Inc.	2.250%	4/1/28	4,322	3,915
7 Regal Rexnord Corp.	6.050%	4/15/28	16,995	17,223	Teledyne Technologies Inc.	2.750%	4/1/31	17,103	14,885
7 Regal Rexnord Corp.	6.300%	2/15/30	15,025	15,467	Textron Inc.	3.875%	3/1/25	12,626	12,418
7 Regal Rexnord Corp.	6.400%	4/15/33	16,205	16,923	Textron Inc.	4.000%	3/15/26	7,033	6,896
Republic Services Inc.	3.200%	3/15/25	9,879	9,655	Textron Inc.	3.650%	3/15/27	12,621	12,109
Republic Services Inc.	0.875%	11/15/25	2,564	2,376	Textron Inc.	3.375%	3/1/28	9,679	9,142
Republic Services Inc.	2.900%	7/1/26	8,067	7,750	Textron Inc.	3.900%	9/17/29	4,700	4,472
Republic Services Inc.	3.375%	11/15/27	3,491	3,355	Textron Inc.	2.450%	3/15/31	4,285	3,649
Republic Services Inc.	3.950%	5/15/28	5,412	5,308	Textron Inc.	6.100%	11/15/33	4,770	5,097
Republic Services Inc.	4.875%	4/1/29	2,416	2,464	Timken Co.	4.500%	12/15/28	10,120	9,843
Republic Services Inc.	2.300%	3/1/30	11,042	9,734	Timken Co.	4.125%	4/1/32	4,572	4,212
Republic Services Inc.	1.450%	2/15/31	8,680	7,060	Trane Technologies Financing Ltd.	3.500%	3/21/26	4,425	4,303
Republic Services Inc.	1.750%	2/15/32	12,520	10,197	Trane Technologies Financing Ltd.	3.800%	3/21/29	12,169	11,790
Republic Services Inc.	5.000%	4/1/34	19,944	20,423	Trane Technologies Financing Ltd.	5.250%	3/3/33	6,190	6,414
Republic Services Inc.	6.200%	3/1/40	6,888	7,730	Trane Technologies Financing Ltd.	4.650%	11/1/44	3,654	3,396
Republic Services Inc.	5.700%	5/15/41	9,157	9,880	Trane Technologies Financing Ltd.	4.500%	3/21/49	5,052	4,693
Republic Services Inc.	3.050%	3/1/50	4,003	2,950	Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	9,573	9,349
Rockwell Automation Inc.	3.500%	3/1/29	8,751	8,483	Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	6,900	7,420
Rockwell Automation Inc.	1.750%	8/15/31	2,148	1,775	Trimble Inc.	4.750%	12/1/24	7,956	7,881
Rockwell Automation Inc.	4.200%	3/1/49	8,885	8,001	Trimble Inc.	4.900%	6/15/28	7,172	7,216
Rockwell Automation Inc.	2.800%	8/15/61	3,385	2,199	Triton Container International Ltd.	3.250%	3/15/32	7,645	6,162
RTX Corp.	3.950%	8/16/25	19,316	19,042	Tyco Electronics Group SA	4.500%	2/13/26	8,170	8,142
RTX Corp.	5.000%	2/27/26	2,290	2,300	Tyco Electronics Group SA	3.700%	2/15/26	1,529	1,498
RTX Corp.	2.650%	11/1/26	3,668	3,474	Tyco Electronics Group SA	3.125%	8/15/27	15,273	14,576
RTX Corp.	3.500%	3/15/27	14,880	14,340	Tyco Electronics Group SA	2.500%	2/4/32	7,490	6,493
RTX Corp.	3.125%	5/4/27	12,744	12,124	Tyco Electronics Group SA	7.125%	10/1/37	9,028	10,631
RTX Corp.	7.200%	8/15/27	3,430	3,708	Union Pacific Corp.	3.250%	1/15/25	3,842	3,767
RTX Corp.	4.125%	11/16/28	48,492	47,371	Union Pacific Corp.	3.750%	7/15/25	20,073	19,756
RTX Corp.	5.750%	1/15/29	7,000	7,320	Union Pacific Corp.	3.250%	8/15/25	18,083	17,683
RTX Corp.	2.250%	7/1/30	9,498	8,204	Union Pacific Corp.	2.750%	3/1/26	17,714	17,068
RTX Corp.	1.900%	9/1/31	15,934	12,965	Union Pacific Corp.	2.150%	2/5/27	10,591	9,899
RTX Corp.	2.375%	3/15/32	13,973	11,635	Union Pacific Corp.	3.000%	4/15/27	2,246	2,149
RTX Corp.	5.150%	2/27/33	16,135	16,450	Union Pacific Corp.	3.950%	9/10/28	5,326	5,291
RTX Corp.	6.100%	3/15/34	20,722	22,469	Union Pacific Corp.	3.700%	3/1/29	4,257	4,162
RTX Corp.	5.400%	5/1/35	10,810	11,165	Union Pacific Corp.	2.400%	2/5/30	2,766	2,470
RTX Corp.	6.050%	6/1/36	15,028	16,299	Union Pacific Corp.	2.375%	5/20/31	1,458	1,268
RTX Corp.	6.125%	7/15/38	7,183	7,829	Union Pacific Corp.	2.800%	2/14/32	9,247	8,208
RTX Corp.	4.450%	11/16/38	12,305	11,333	Union Pacific Corp.	3.375%	2/1/35	10,305	9,098
RTX Corp.	4.700%	12/15/41	9,440	8,736	Union Pacific Corp.	2.891%	4/6/36	9,723	8,176
RTX Corp.	4.500%	6/1/42	45,940	41,862	Union Pacific Corp.	3.600%	9/15/37	2,972	2,642
RTX Corp.	4.800%	12/15/43	15,741	14,640	Union Pacific Corp.	3.200%	5/20/41	21,206	17,008
RTX Corp.	4.150%	5/15/45	14,334	12,232	Union Pacific Corp.	4.050%	11/15/45	4,044	3,453
RTX Corp.	3.750%	11/1/46	15,707	12,493					
RTX Corp.	4.350%	4/15/47	18,362	16,059					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
	Union Pacific Corp.	4.050%	3/1/46	4,043	3,461	7	Veralto Corp.	5.500%	9/18/26	9,120	9,272
	Union Pacific Corp.	3.350%	8/15/46	7,644	5,729	7	Veralto Corp.	5.350%	9/18/28	9,000	9,225
	Union Pacific Corp.	4.000%	4/15/47	1,650	1,396	7	Veralto Corp.	5.450%	9/18/33	9,000	9,338
	Union Pacific Corp.	3.250%	2/5/50	19,742	15,126		Vontier Corp.	1.800%	4/1/26	6,436	5,920
	Union Pacific Corp.	3.799%	10/1/51	943	791		Vontier Corp.	2.400%	4/1/28	7,010	6,190
	Union Pacific Corp.	2.950%	3/10/52	14,643	10,400		Vontier Corp.	2.950%	4/1/31	8,333	7,012
	Union Pacific Corp.	4.950%	9/9/52	5,035	5,145		Waste Connections Inc.	4.250%	12/1/28	2,916	2,901
	Union Pacific Corp.	3.500%	2/14/53	22,855	18,112		Waste Connections Inc.	3.500%	5/1/29	10,276	9,829
	Union Pacific Corp.	4.950%	5/15/53	5,290	5,403		Waste Connections Inc.	2.600%	2/1/30	8,545	7,674
	Union Pacific Corp.	3.875%	2/1/55	6,867	5,633		Waste Connections Inc.	2.200%	1/15/32	15,524	12,963
	Union Pacific Corp.	3.950%	8/15/59	6,743	5,525		Waste Connections Inc.	4.200%	1/15/33	2,037	1,978
	Union Pacific Corp.	3.839%	3/20/60	23,644	19,316		Waste Connections Inc.	3.050%	4/1/50	6,595	4,777
	Union Pacific Corp.	3.550%	5/20/61	7,349	5,545		Waste Connections Inc.	2.950%	1/15/52	9,770	6,887
	Union Pacific Corp.	2.973%	9/16/62	27,115	18,288		Waste Management Inc.	3.125%	3/1/25	100	98
	Union Pacific Corp.	5.150%	1/20/63	5,984	6,081		Waste Management Inc.	0.750%	11/15/25	3,436	3,193
	Union Pacific Corp.	4.100%	9/15/67	5,934	4,933		Waste Management Inc.	3.150%	11/15/27	18,235	17,472
	Union Pacific Corp.	3.750%	2/5/70	7,450	5,798		Waste Management Inc.	4.875%	2/15/29	15,050	15,400
	Union Pacific Corp.	3.799%	4/6/71	24,844	19,667		Waste Management Inc.	2.000%	6/1/29	3,136	2,791
	Union Pacific Corp.	3.850%	2/14/72	5,269	4,184		Waste Management Inc.	1.500%	3/15/31	18,210	14,885
5	Union Pacific Railroad Co. Pass-Through Trust Series 2007-3						Waste Management Inc.	4.625%	2/15/33	15,075	15,136
		6.176%	1/2/31	323	334		Waste Management Inc.	4.875%	2/15/34	17,968	18,335
5	United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	1,821	1,755		Waste Management Inc.	2.950%	6/1/41	10,167	7,966
5	United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	2,455	2,329		Waste Management Inc.	2.500%	11/15/50	9,943	6,620
5	United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	851	801		Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	6,473	6,264
5	United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	2,365	2,101		Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	11,999	11,477
5	United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	25,485	25,756		Westinghouse Air Brake Technologies Corp.	4.700%	9/15/28	16,135	15,959
5	United Airlines Pass-Through Trust Class A Series 2023-1	5.800%	1/15/36	19,465	19,763		WW Grainger Inc.	1.850%	2/15/25	8,075	7,796
5	United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	2,948	2,738		WW Grainger Inc.	3.750%	5/15/46	6,043	5,060
5	United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	20,820	19,014		WW Grainger Inc.	4.200%	5/15/47	4,985	4,496
5	United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	4,241	3,792		Xylem Inc.	3.250%	11/1/26	5,919	5,704
5	United Airlines Pass-Through Trust Class AA Series 2019-1	4.150%	8/25/31	6,746	6,218		Xylem Inc.	1.950%	1/30/28	8,900	8,054
5	United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	5,209	4,385		Xylem Inc.	2.250%	1/30/31	6,725	5,764
5	United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	6,560	6,368		Xylem Inc.	4.375%	11/1/46	5,300	4,567
	United Parcel Service Inc.	3.900%	4/1/25	9,310	9,206						6,130,154
	United Parcel Service Inc.	2.400%	11/15/26	9,011	8,572		Materials (0.8%)				
	United Parcel Service Inc.	3.050%	11/15/27	11,066	10,607		Air Products and Chemicals Inc.	1.500%	10/15/25	941	891
	United Parcel Service Inc.	3.400%	3/15/29	12,307	11,915		Air Products and Chemicals Inc.	1.850%	5/15/27	9,312	8,583
	United Parcel Service Inc.	2.500%	9/1/29	7,780	7,074		Air Products and Chemicals Inc.	2.050%	5/15/30	10,235	8,948
	United Parcel Service Inc.	4.450%	4/1/30	5,772	5,831		Air Products and Chemicals Inc.	4.800%	3/3/33	4,810	4,972
	United Parcel Service Inc.	4.875%	3/3/33	14,725	15,289		Air Products and Chemicals Inc.	2.700%	5/15/40	12,638	9,652
	United Parcel Service Inc.	6.200%	1/15/38	12,696	14,554		Air Products and Chemicals Inc.	2.800%	5/15/50	11,306	8,099
	United Parcel Service Inc.	5.200%	4/1/40	13,939	14,504		Albemarle Corp.	4.650%	6/1/27	5,780	5,681
	United Parcel Service Inc.	4.875%	11/15/40	8,701	8,731		Albemarle Corp.	5.050%	6/1/32	7,070	6,903
	United Parcel Service Inc.	3.625%	10/1/42	11,795	10,043		Albemarle Corp.	5.450%	12/1/44	7,580	7,117
	United Parcel Service Inc.	3.400%	11/15/46	775	623		Albemarle Corp.	5.650%	6/1/52	6,575	6,113
	United Parcel Service Inc.	3.750%	11/15/47	13,380	11,334		Amcor Finance USA Inc.	5.625%	5/26/33	8,249	8,580
	United Parcel Service Inc.	4.250%	3/15/49	16,351	14,862		Amcor Flexibles North America Inc.	4.000%	5/17/25	5,090	5,003
	United Parcel Service Inc.	3.400%	9/1/49	5,409	4,358	5	Amcor Flexibles North America Inc.	3.100%	9/15/26	3,803	3,565
	United Parcel Service Inc.	5.300%	4/1/50	8,515	9,041		Amcor Flexibles North America Inc.	2.630%	6/19/30	14,827	12,851
	United Parcel Service Inc.	5.050%	3/3/53	20,480	21,248		Amcor Flexibles North America Inc.	2.690%	5/25/31	6,217	5,374
	United Parcel Service of America Inc.	7.620%	4/1/30	1,888	2,193		AngloGold Ashanti Holdings plc	3.375%	11/1/28	9,985	8,992
5	US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	510	510		AngloGold Ashanti Holdings plc	3.750%	10/1/30	9,130	7,935
	Valmont Industries Inc.	5.000%	10/1/44	6,000	5,413		ArcelorMittal SA	4.550%	3/11/26	6,191	6,099
	Valmont Industries Inc.	5.250%	10/1/54	4,975	4,466		ArcelorMittal SA	6.550%	11/29/27	16,970	17,815
							ArcelorMittal SA	4.250%	7/16/29	7,112	6,935
							ArcelorMittal SA	6.800%	11/29/32	13,145	14,220
							ArcelorMittal SA	7.000%	10/15/39	10,485	11,344
							ArcelorMittal SA	6.750%	3/1/41	7,526	7,963
							Barrick Gold Corp.	6.450%	10/15/35	2,975	3,281
							Barrick North America Finance LLC	5.700%	5/30/41	11,814	12,437

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Barrick North America Finance LLC	5.750%	5/1/43	12,134	12,985	Ecolab Inc.	2.125%	8/15/50	5,500	3,395
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	14,554	15,607	Ecolab Inc.	2.700%	12/15/51	21,117	14,429
Berry Global Inc.	1.570%	1/15/26	19,610	18,236	Ecolab Inc.	2.750%	8/18/55	18,198	12,289
Berry Global Inc.	1.650%	1/15/27	27,601	24,879	EIDP Inc.	1.700%	7/15/25	8,202	7,786
Berry Global Inc.	5.500%	4/15/28	6,450	6,530	EIDP Inc.	4.500%	5/15/26	7,905	7,882
BHP Billiton Finance USA Ltd.	4.875%	2/27/26	13,784	13,859	EIDP Inc.	2.300%	7/15/30	6,550	5,738
BHP Billiton Finance USA Ltd.	6.420%	3/1/26	620	641	EIDP Inc.	4.800%	5/15/33	7,840	7,938
BHP Billiton Finance USA Ltd.	5.250%	9/8/26	10,150	10,380	FMC Corp.	5.150%	5/18/26	5,440	5,434
BHP Billiton Finance USA Ltd.	4.750%	2/28/28	13,880	14,023	FMC Corp.	3.200%	10/1/26	5,996	5,676
BHP Billiton Finance USA Ltd.	5.100%	9/8/28	8,000	8,222	FMC Corp.	3.450%	10/1/29	10,462	9,559
BHP Billiton Finance USA Ltd.	5.250%	9/8/30	11,550	11,961	FMC Corp.	5.650%	5/18/33	6,445	6,406
BHP Billiton Finance USA Ltd.	4.900%	2/28/33	8,145	8,334	FMC Corp.	4.500%	10/1/49	8,641	6,792
BHP Billiton Finance USA Ltd.	5.250%	9/8/33	19,400	20,140	FMC Corp.	6.375%	5/18/53	6,290	6,448
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	14,796	13,429	Freeport-McMoRan Inc.	5.000%	9/1/27	6,174	6,113
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	34,546	34,907	Freeport-McMoRan Inc.	4.125%	3/1/28	6,187	5,933
BHP Billiton Finance USA Ltd.	5.500%	9/8/53	8,600	9,399	Freeport-McMoRan Inc.	4.375%	8/1/28	10,007	9,627
Cabot Corp.	4.000%	7/1/29	5,388	5,120	Freeport-McMoRan Inc.	5.250%	9/1/29	10,900	11,045
Carlisle Cos. Inc.	3.500%	12/1/24	3,472	3,406	Freeport-McMoRan Inc.	4.250%	3/1/30	10,157	9,541
Carlisle Cos. Inc.	3.750%	12/1/27	7,696	7,378	Freeport-McMoRan Inc.	4.625%	8/1/30	10,476	10,241
Carlisle Cos. Inc.	2.750%	3/1/30	11,293	10,020	Freeport-McMoRan Inc.	5.400%	11/14/34	9,507	9,574
Celanese US Holdings LLC	6.050%	3/15/25	6,054	6,088	Freeport-McMoRan Inc.	5.450%	3/15/43	21,907	21,243
Celanese US Holdings LLC	1.400%	8/5/26	5,482	4,998	Georgia-Pacific LLC	1.750%	9/30/25	5,000	4,732
Celanese US Holdings LLC	6.165%	7/15/27	26,160	26,835	Georgia-Pacific LLC	7.375%	12/1/25	5,750	5,981
Celanese US Holdings LLC	6.350%	11/15/28	12,775	13,395	Georgia-Pacific LLC	0.950%	5/15/26	3,000	2,745
Celanese US Holdings LLC	6.330%	7/15/29	10,707	11,238	Georgia-Pacific LLC	7.750%	11/15/29	7,285	8,411
Celanese US Holdings LLC	6.550%	11/15/30	13,000	13,764	Georgia-Pacific LLC	2.300%	4/30/30	3,424	2,965
Celanese US Holdings LLC	6.379%	7/15/32	12,449	13,177	Georgia-Pacific LLC	8.875%	5/15/31	5,228	6,535
Celanese US Holdings LLC	6.700%	11/15/33	13,810	15,012	Huntsman International LLC	4.500%	5/1/29	9,644	9,306
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	6,185	5,762	Huntsman International LLC	2.950%	6/15/31	5,144	4,375
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	10,225	8,795	International Flavors & Fragrances Inc.	4.450%	9/26/28	3,377	3,295
CF Industries Inc.	5.150%	3/15/34	11,055	10,958	International Flavors & Fragrances Inc.	4.375%	6/1/47	7,156	5,499
CF Industries Inc.	4.950%	6/1/43	9,790	8,977	International Flavors & Fragrances Inc.	5.000%	9/26/48	10,889	9,305
CF Industries Inc.	5.375%	3/15/44	10,348	9,912	International Paper Co.	5.000%	9/15/35	6,272	6,272
Dow Chemical Co.	4.550%	11/30/25	459	454	International Paper Co.	6.000%	11/15/41	9,848	10,442
Dow Chemical Co.	4.800%	11/30/28	4,384	4,429	International Paper Co.	4.800%	6/15/44	15,692	14,471
Dow Chemical Co.	7.375%	11/1/29	6,027	6,805	International Paper Co.	4.350%	8/15/48	6,850	6,155
Dow Chemical Co.	2.100%	11/15/30	11,175	9,571	Kinross Gold Corp.	4.500%	7/15/27	1,645	1,608
Dow Chemical Co.	4.250%	10/1/34	12,490	11,963	Kinross Gold Corp.	6.250%	7/15/33	6,595	6,915
Dow Chemical Co.	9.400%	5/15/39	11,560	16,134	Linde Inc.	4.800%	12/5/24	8,372	8,353
Dow Chemical Co.	5.250%	11/15/41	19,103	18,816	Linde Inc.	2.650%	2/5/25	10,191	9,942
Dow Chemical Co.	4.375%	11/15/42	16,488	14,559	Linde Inc.	4.700%	12/5/25	7,089	7,101
Dow Chemical Co.	4.625%	10/1/44	7,067	6,489	Linde Inc.	3.200%	1/30/26	7,976	7,752
Dow Chemical Co.	5.550%	11/30/48	11,480	11,762	Linde Inc.	1.100%	8/10/30	9,465	7,851
Dow Chemical Co.	4.800%	5/15/49	12,533	11,536	Linde Inc.	3.550%	11/7/42	3,920	3,263
Dow Chemical Co.	3.600%	11/15/50	11,415	8,829	Linde Inc.	2.000%	8/10/50	4,800	2,830
Dow Chemical Co.	6.900%	5/15/53	6,880	8,309	Lubrizol Corp.	6.500%	10/1/34	5,528	6,481
DuPont de Nemours Inc.	4.493%	11/15/25	28,653	28,473	LYB International Finance BV	5.250%	7/15/43	4,412	4,222
DuPont de Nemours Inc.	4.725%	11/15/28	25,515	25,920	LYB International Finance BV	4.875%	3/15/44	12,192	11,275
DuPont de Nemours Inc.	5.319%	11/15/38	16,722	17,167	LYB International Finance III LLC	1.250%	10/1/25	4,302	4,020
DuPont de Nemours Inc.	5.419%	11/15/48	24,399	25,482	LYB International Finance III LLC	2.250%	10/1/30	6,007	5,153
Eagle Materials Inc.	2.500%	7/1/31	6,590	5,592	LYB International Finance III LLC	5.625%	5/15/33	3,168	3,314
Eastman Chemical Co.	3.800%	3/15/25	9,246	9,088	LYB International Finance III LLC	3.375%	10/1/40	3,409	2,620
Eastman Chemical Co.	4.500%	12/1/28	1,979	1,938	LYB International Finance III LLC	4.200%	10/15/49	8,744	6,976
Eastman Chemical Co.	5.750%	3/8/33	3,225	3,349	LYB International Finance III LLC	4.200%	5/1/50	20,921	16,721
Eastman Chemical Co.	4.800%	9/1/42	10,963	9,971	LYB International Finance III LLC	3.625%	4/1/51	18,874	13,779
Eastman Chemical Co.	4.650%	10/15/44	13,078	11,532	LYB International Finance III LLC	3.800%	10/1/60	6,015	4,283
Ecolab Inc.	2.700%	11/1/26	13,639	13,062	LyondellBasell Industries NV	4.625%	2/26/55	12,492	10,876
Ecolab Inc.	1.650%	2/1/27	4,191	3,854	Martin Marietta Materials Inc.	3.450%	6/1/27	7,241	6,932
Ecolab Inc.	3.250%	12/1/27	4,725	4,537	Martin Marietta Materials Inc.	3.500%	12/15/27	12,570	12,061
Ecolab Inc.	5.250%	1/15/28	4,275	4,418	Martin Marietta Materials Inc.	2.500%	3/15/30	7,188	6,336
Ecolab Inc.	4.800%	3/24/30	7,015	7,209	Martin Marietta Materials Inc.	2.400%	7/15/31	9,758	8,312
Ecolab Inc.	1.300%	1/30/31	5,177	4,232	Martin Marietta Materials Inc.	4.250%	12/15/47	11,130	9,816
Ecolab Inc.	2.125%	2/1/32	9,936	8,469	Martin Marietta Materials Inc.	3.200%	7/15/51	13,272	9,861
					Mosaic Co.	4.050%	11/15/27	9,047	8,827

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Mosaic Co.	5.375%	11/15/28	5,100	5,210		Sherwin-Williams Co.	2.900%	3/15/52	5,161	3,571
	Mosaic Co.	5.450%	11/15/33	10,028	10,232		Sonoco Products Co.	2.250%	2/1/27	2,792	2,569
	Mosaic Co.	4.875%	11/15/41	7,016	6,290		Sonoco Products Co.	3.125%	5/1/30	8,781	7,932
	Mosaic Co.	5.625%	11/15/43	6,922	6,829		Southern Copper Corp.	3.875%	4/23/25	4,145	4,059
	NewMarket Corp.	2.700%	3/18/31	5,645	4,748		Southern Copper Corp.	7.500%	7/27/35	11,848	13,718
	Newmont Corp.	2.800%	10/1/29	9,474	8,658		Southern Copper Corp.	6.750%	4/16/40	16,728	18,710
	Newmont Corp.	2.250%	10/1/30	13,485	11,654		Southern Copper Corp.	5.250%	11/8/42	18,213	17,586
	Newmont Corp.	2.600%	7/15/32	14,863	12,709		Southern Copper Corp.	5.875%	4/23/45	19,381	19,711
	Newmont Corp.	5.875%	4/1/35	4,539	4,883		Steel Dynamics Inc.	2.800%	12/15/24	4,914	4,786
	Newmont Corp.	6.250%	10/1/39	16,121	17,893		Steel Dynamics Inc.	2.400%	6/15/25	5,641	5,403
	Newmont Corp.	4.875%	3/15/42	13,502	13,157		Steel Dynamics Inc.	5.000%	12/15/26	2,345	2,355
	Newmont Corp.	5.450%	6/9/44	6,309	6,416		Steel Dynamics Inc.	1.650%	10/15/27	3,705	3,301
	Nucor Corp.	3.950%	5/23/25	2,891	2,845		Steel Dynamics Inc.	3.450%	4/15/30	13,158	12,149
	Nucor Corp.	2.000%	6/1/25	5,413	5,199		Steel Dynamics Inc.	3.250%	1/15/31	7,584	6,882
	Nucor Corp.	4.300%	5/23/27	5,250	5,196		Steel Dynamics Inc.	3.250%	10/15/50	5,625	3,912
	Nucor Corp.	3.950%	5/1/28	1,932	1,887		Suzano Austria GmbH	2.500%	9/15/28	3,126	2,745
	Nucor Corp.	2.700%	6/1/30	3,847	3,484		Suzano Austria GmbH	6.000%	1/15/29	29,547	30,189
	Nucor Corp.	3.125%	4/1/32	7,137	6,417		Suzano Austria GmbH	5.000%	1/15/30	12,911	12,455
	Nucor Corp.	6.400%	12/1/37	3,365	3,828		Suzano Austria GmbH	3.750%	1/15/31	14,538	12,759
	Nucor Corp.	2.979%	12/15/55	31,340	21,288	5	Suzano Austria GmbH	3.125%	1/15/32	13,103	10,827
	Nutrien Ltd.	3.000%	4/1/25	9,031	8,776		Suzano International Finance BV	4.000%	1/14/25	4,092	4,001
	Nutrien Ltd.	5.950%	11/7/25	3,714	3,782		Suzano International Finance BV	5.500%	1/17/27	10,900	11,030
	Nutrien Ltd.	4.000%	12/15/26	7,689	7,523		Teck Resources Ltd.	3.900%	7/15/30	9,385	8,728
	Nutrien Ltd.	4.900%	3/27/28	4,550	4,598		Teck Resources Ltd.	6.125%	10/1/35	3,880	4,066
	Nutrien Ltd.	2.950%	5/13/30	2,205	1,993		Teck Resources Ltd.	6.000%	8/15/40	8,935	9,100
	Nutrien Ltd.	4.125%	3/15/35	7,225	6,695		Teck Resources Ltd.	5.200%	3/1/42	3,505	3,248
	Nutrien Ltd.	5.875%	12/1/36	2,822	2,949		Teck Resources Ltd.	5.400%	2/1/43	3,355	3,208
	Nutrien Ltd.	5.625%	12/1/40	4,910	4,932		Vale Overseas Ltd.	3.750%	7/8/30	20,905	19,184
	Nutrien Ltd.	4.900%	6/1/43	7,502	7,030		Vale Overseas Ltd.	6.125%	6/12/33	18,319	18,979
	Nutrien Ltd.	5.250%	1/15/45	21,130	20,494		Vale Overseas Ltd.	8.250%	1/17/34	4,537	5,340
	Nutrien Ltd.	5.000%	4/1/49	7,580	7,210		Vale Overseas Ltd.	6.875%	11/21/36	20,021	21,758
	Nutrien Ltd.	5.800%	3/27/53	6,377	6,840		Vale Overseas Ltd.	6.875%	11/10/39	15,849	17,228
	Packaging Corp. of America	3.400%	12/15/27	6,142	5,855		Vale SA	5.625%	9/11/42	8,778	8,540
	Packaging Corp. of America	3.000%	12/15/29	14,336	12,982		Vulcan Materials Co.	4.500%	4/1/25	7,223	7,137
	Packaging Corp. of America	4.050%	12/15/49	3,842	3,173		Vulcan Materials Co.	3.900%	4/1/27	5,154	4,985
	Packaging Corp. of America	3.050%	10/1/51	9,321	6,518		Vulcan Materials Co.	3.500%	6/1/30	9,786	9,104
	PPG Industries Inc.	1.200%	3/15/26	10,536	9,742		Vulcan Materials Co.	4.500%	6/15/47	12,589	11,384
	PPG Industries Inc.	2.550%	6/15/30	6,984	6,075		Westlake Corp.	3.600%	8/15/26	15,452	14,933
	Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,650	2,480		Westlake Corp.	2.875%	8/15/41	5,185	3,669
	Reliance Steel & Aluminum Co.	2.150%	8/15/30	8,915	7,565		Westlake Corp.	5.000%	8/15/46	13,335	12,232
	Rio Tinto Alcan Inc.	7.250%	3/15/31	3,260	3,725		Westlake Corp.	4.375%	11/15/47	1,726	1,446
	Rio Tinto Alcan Inc.	5.750%	6/1/35	10,175	10,790		Westlake Corp.	3.125%	8/15/51	8,487	5,632
	Rio Tinto Finance USA Ltd.	7.125%	7/15/28	10,265	11,317		Westlake Corp.	3.375%	8/15/61	6,180	3,999
	Rio Tinto Finance USA Ltd.	5.200%	11/2/40	14,535	14,982		WestRock MWV LLC	8.200%	1/15/30	6,889	7,941
	Rio Tinto Finance USA Ltd.	2.750%	11/2/51	22,762	15,577		WestRock MWV LLC	7.950%	2/15/31	4,086	4,751
	Rio Tinto Finance USA plc	5.000%	3/9/33	8,295	8,606		WRKCo Inc.	3.750%	3/15/25	15,759	15,461
	Rio Tinto Finance USA plc	4.750%	3/22/42	9,088	8,816		WRKCo Inc.	4.650%	3/15/26	20,529	20,394
	Rio Tinto Finance USA plc	4.125%	8/21/42	10,458	9,462		WRKCo Inc.	3.375%	9/15/27	17,810	16,835
	Rio Tinto Finance USA plc	5.125%	3/9/53	7,900	8,214		WRKCo Inc.	4.000%	3/15/28	11,678	11,278
	Rohm & Haas Co.	7.850%	7/15/29	10,049	11,323		WRKCo Inc.	3.900%	6/1/28	5,438	5,194
RPM International Inc.	3.750%	3/15/27	5,945	5,716		WRKCo Inc.	4.900%	3/15/29	19,246	19,350	
RPM International Inc.	4.550%	3/1/29	4,553	4,489		WRKCo Inc.	4.200%	6/1/32	3,540	3,396	
RPM International Inc.	2.950%	1/15/32	3,618	3,058		WRKCo Inc.	3.000%	6/15/33	7,554	6,516	
RPM International Inc.	5.250%	6/1/45	4,437	4,181		Yamana Gold Inc.	2.630%	8/15/31	6,542	5,527	
RPM International Inc.	4.250%	1/15/48	4,465	3,696							
Sherwin-Williams Co.	3.450%	8/1/25	10,638	10,357						2,444,477	
Sherwin-Williams Co.	4.250%	8/8/25	1,900	1,884	Real Estate (1.0%)						
Sherwin-Williams Co.	3.950%	1/15/26	9,501	9,347	Agree LP	2.000%	6/15/28	8,135	7,060		
Sherwin-Williams Co.	3.450%	6/1/27	20,433	19,737	Agree LP	4.800%	10/1/32	3,235	3,059		
Sherwin-Williams Co.	2.950%	8/15/29	22,792	21,118	Agree LP	2.600%	6/15/33	5,251	4,167		
Sherwin-Williams Co.	2.300%	5/15/30	4,223	3,681	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	25,228	24,653		
Sherwin-Williams Co.	2.200%	3/15/32	7,595	6,323	Alexandria Real Estate Equities Inc.	4.300%	1/15/26	2,962	2,914		
Sherwin-Williams Co.	4.000%	12/15/42	2,337	1,956	Alexandria Real Estate Equities Inc.	3.800%	4/15/26	10,495	10,218		
Sherwin-Williams Co.	4.550%	8/1/45	4,949	4,438							
Sherwin-Williams Co.	4.500%	6/1/47	10,101	9,244							
Sherwin-Williams Co.	3.800%	8/15/49	6,923	5,583							
Sherwin-Williams Co.	3.300%	5/15/50	9,369	6,902							

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	7,003	6,714	5	AvalonBay Communities Inc.	5.000%	2/15/33	6,500	6,627
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	4,415	4,293	5	AvalonBay Communities Inc.	3.900%	10/15/46	5,035	4,119
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	6,745	5,936	5	AvalonBay Communities Inc.	4.150%	7/1/47	959	806
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	9,072	8,893		AvalonBay Communities Inc.	4.350%	4/15/48	4,355	3,695
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	12,120	12,153		Boston Properties LP	3.200%	1/15/25	12,155	11,798
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	14,306	12,907		Boston Properties LP	3.650%	2/1/26	10,998	10,592
Alexandria Real Estate Equities Inc.	2.000%	5/18/32	7,759	6,219		Boston Properties LP	2.750%	10/1/26	22,407	20,787
Alexandria Real Estate Equities Inc.	1.875%	2/1/33	15,454	12,043		Boston Properties LP	4.500%	12/1/28	3,652	3,479
Alexandria Real Estate Equities Inc.	2.950%	3/15/34	8,414	7,021		Boston Properties LP	3.400%	6/21/29	8,150	7,328
Alexandria Real Estate Equities Inc.	4.750%	4/15/35	5,766	5,596		Boston Properties LP	2.900%	3/15/30	22,254	19,065
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	6,561	5,817		Boston Properties LP	3.250%	1/30/31	14,022	12,044
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	8,670	6,865		Boston Properties LP	2.550%	4/1/32	9,198	7,331
Alexandria Real Estate Equities Inc.	3.000%	5/18/51	5,947	3,938		Boston Properties LP	2.450%	10/1/33	8,933	6,804
Alexandria Real Estate Equities Inc.	3.550%	3/15/52	15,052	10,997		Boston Properties LP	6.500%	1/15/34	5,755	6,073
American Assets Trust LP	3.375%	2/1/31	6,471	5,285		Brixmor Operating Partnership LP	3.850%	2/1/25	21,495	21,052
American Homes 4 Rent LP	4.250%	2/15/28	8,875	8,615		Brixmor Operating Partnership LP	4.125%	6/15/26	6,045	5,852
American Homes 4 Rent LP	4.900%	2/15/29	8,693	8,612		Brixmor Operating Partnership LP	3.900%	3/15/27	3,624	3,453
American Homes 4 Rent LP	3.375%	7/15/51	2,738	1,880		Brixmor Operating Partnership LP	2.250%	4/1/28	14,551	12,922
American Tower Corp.	2.950%	1/15/25	5,847	5,704		Brixmor Operating Partnership LP	4.125%	5/15/29	8,453	8,047
American Tower Corp.	2.400%	3/15/25	9,283	8,979		Brixmor Operating Partnership LP	4.050%	7/1/30	11,754	11,031
American Tower Corp.	4.000%	6/1/25	15,524	15,264		Brixmor Operating Partnership LP	2.500%	8/16/31	9,984	8,386
American Tower Corp.	1.300%	9/15/25	9,936	9,312		Broadstone Net Lease LLC	2.600%	9/15/31	4,837	3,755
American Tower Corp.	1.600%	4/15/26	8,363	7,736		Camden Property Trust	4.100%	10/15/28	11,576	11,263
American Tower Corp.	1.450%	9/15/26	9,595	8,750		Camden Property Trust	3.150%	7/1/29	13,056	12,075
American Tower Corp.	3.375%	10/15/26	24,416	23,416		Camden Property Trust	2.800%	5/15/30	18,508	16,606
American Tower Corp.	2.750%	1/15/27	2,373	2,225		Camden Property Trust	3.350%	11/1/49	2,933	2,201
American Tower Corp.	3.125%	1/15/27	11,370	10,754		CBRE Services Inc.	4.875%	3/1/26	14,015	14,006
American Tower Corp.	3.650%	3/15/27	9,058	8,717		CBRE Services Inc.	2.500%	4/1/31	6,420	5,425
American Tower Corp.	3.550%	7/15/27	9,763	9,374		CBRE Services Inc.	5.950%	8/15/34	10,115	10,644
American Tower Corp.	3.600%	1/15/28	3,705	3,531		Corporate Office Properties LP	2.250%	3/15/26	3,178	2,968
American Tower Corp.	1.500%	1/31/28	10,169	8,891		Corporate Office Properties LP	2.750%	4/15/31	5,254	4,281
American Tower Corp.	5.250%	7/15/28	5,945	6,043		Corporate Office Properties LP	2.900%	12/1/33	7,709	6,059
American Tower Corp.	3.950%	3/15/29	12,423	11,873		Crown Castle Inc.	1.350%	7/15/25	5,999	5,665
American Tower Corp.	2.900%	1/15/30	13,591	12,141		Crown Castle Inc.	4.450%	2/15/26	13,711	13,508
American Tower Corp.	2.100%	6/15/30	12,114	10,168		Crown Castle Inc.	3.700%	6/15/26	20,030	19,354
American Tower Corp.	1.875%	10/15/30	11,298	9,265		Crown Castle Inc.	4.000%	3/1/27	10,569	10,230
American Tower Corp.	2.700%	4/15/31	7,801	6,710		Crown Castle Inc.	2.900%	3/15/27	4,970	4,652
American Tower Corp.	2.300%	9/15/31	9,666	8,004		Crown Castle Inc.	3.650%	9/1/27	16,844	16,025
American Tower Corp.	4.050%	3/15/32	9,425	8,841		Crown Castle Inc.	3.800%	2/15/28	29,408	27,987
American Tower Corp.	5.550%	7/15/33	24,695	25,586		Crown Castle Inc.	4.800%	9/1/28	7,495	7,401
American Tower Corp.	3.700%	10/15/49	8,450	6,419		Crown Castle Inc.	4.300%	2/15/29	5,436	5,237
American Tower Corp.	3.100%	6/15/50	4,448	3,046		Crown Castle Inc.	3.100%	11/15/29	9,580	8,583
American Tower Corp.	2.950%	1/15/51	11,103	7,410		Crown Castle Inc.	3.300%	7/1/30	12,098	10,855
5 AvalonBay Communities Inc.	3.450%	6/1/25	11,050	10,821		Crown Castle Inc.	2.250%	1/15/31	11,721	9,711
5 AvalonBay Communities Inc.	3.500%	11/15/25	6,089	5,919		Crown Castle Inc.	2.100%	4/1/31	14,229	11,590
5 AvalonBay Communities Inc.	2.950%	5/11/26	5,031	4,827		Crown Castle Inc.	2.500%	7/15/31	11,048	9,215
5 AvalonBay Communities Inc.	2.900%	10/15/26	6,371	6,067		Crown Castle Inc.	5.100%	5/1/33	12,715	12,619
5 AvalonBay Communities Inc.	3.350%	5/15/27	13,456	12,879		Crown Castle Inc.	2.900%	4/1/41	12,309	8,801
5 AvalonBay Communities Inc.	3.200%	1/15/28	5,644	5,357		Crown Castle Inc.	4.750%	5/15/47	4,204	3,648
5 AvalonBay Communities Inc.	1.900%	12/1/28	2,435	2,151		Crown Castle Inc.	5.200%	2/15/49	12,000	11,349
5 AvalonBay Communities Inc.	3.300%	6/1/29	3,890	3,635		Crown Castle Inc.	4.000%	11/15/49	5,414	4,282
5 AvalonBay Communities Inc.	2.300%	3/1/30	6,701	5,852		Crown Castle Inc.	4.150%	7/1/50	6,213	5,030
5 AvalonBay Communities Inc.	2.450%	1/15/31	3,356	2,891		Crown Castle Inc.	3.250%	1/15/51	13,289	9,315
AvalonBay Communities Inc.	2.050%	1/15/32	9,975	8,343		CubeSmart LP	4.000%	11/15/25	4,115	4,016
						CubeSmart LP	3.125%	9/1/26	4,151	3,939
						CubeSmart LP	2.250%	12/15/28	4,632	4,092
						CubeSmart LP	4.375%	2/15/29	5,245	5,091
						CubeSmart LP	3.000%	2/15/30	4,814	4,270
						CubeSmart LP	2.500%	2/15/32	11,756	9,767
						Digital Realty Trust LP	3.700%	8/15/27	13,406	12,939
						Digital Realty Trust LP	5.550%	1/15/28	6,580	6,710
						Digital Realty Trust LP	4.450%	7/15/28	13,375	13,094
						Digital Realty Trust LP	3.600%	7/1/29	27,394	25,743
						EPR Properties	4.500%	4/1/25	1,697	1,671
						EPR Properties	4.750%	12/15/26	491	471
						EPR Properties	4.500%	6/1/27	8,213	7,719
						EPR Properties	4.950%	4/15/28	4,749	4,518

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
EPR Properties	3.750%	8/15/29	6,765	5,951		Healthpeak OP LLC	2.875%	1/15/31	5,852	5,071
EPR Properties	3.600%	11/15/31	4,155	3,448		Healthpeak OP LLC	5.250%	12/15/32	6,215	6,292
Equinix Inc.	1.250%	7/15/25	5,393	5,078		Healthpeak OP LLC	6.750%	2/1/41	2,135	2,391
Equinix Inc.	1.000%	9/15/25	5,359	5,004		Highwoods Realty LP	3.875%	3/1/27	6,653	6,176
Equinix Inc.	1.450%	5/15/26	5,296	4,893		Highwoods Realty LP	4.125%	3/15/28	4,304	3,961
Equinix Inc.	2.900%	11/18/26	14,576	13,867		Highwoods Realty LP	4.200%	4/15/29	4,492	4,076
Equinix Inc.	1.800%	7/15/27	10,993	9,967		Highwoods Realty LP	3.050%	2/15/30	8,780	7,265
Equinix Inc.	1.550%	3/15/28	6,137	5,394		Highwoods Realty LP	2.600%	2/1/31	10,789	8,395
Equinix Inc.	2.000%	5/15/28	3,586	3,204	5	Host Hotels & Resorts LP	4.000%	6/15/25	4,268	4,169
Equinix Inc.	3.200%	11/18/29	27,859	25,624	5	Host Hotels & Resorts LP	4.500%	2/1/26	2,325	2,282
Equinix Inc.	2.150%	7/15/30	17,734	15,062	5	Host Hotels & Resorts LP	3.375%	12/15/29	8,805	7,914
Equinix Inc.	2.500%	5/15/31	11,195	9,520	5	Host Hotels & Resorts LP	3.500%	9/15/30	14,175	12,681
Equinix Inc.	3.000%	7/15/50	7,326	4,997	5	Host Hotels & Resorts LP	2.900%	12/15/31	5,639	4,738
Equinix Inc.	2.950%	9/15/51	4,675	3,125		Hudson Pacific Properties LP	3.950%	11/1/27	7,115	5,990
Equinix Inc.	3.400%	2/15/52	8,035	5,887		Hudson Pacific Properties LP	5.950%	2/15/28	4,140	3,701
ERP Operating LP	3.375%	6/1/25	2,894	2,832		Hudson Pacific Properties LP	4.650%	4/1/29	5,534	4,530
ERP Operating LP	2.850%	11/1/26	14,473	13,750		Hudson Pacific Properties LP	3.250%	1/15/30	5,424	4,075
ERP Operating LP	3.250%	8/1/27	4,816	4,582		Invitation Homes Operating Partnership LP	5.450%	8/15/30	2,923	2,948
ERP Operating LP	3.500%	3/1/28	15,007	14,347		Invitation Homes Operating Partnership LP	2.000%	8/15/31	6,077	4,832
ERP Operating LP	4.150%	12/1/28	4,193	4,120		Invitation Homes Operating Partnership LP	4.150%	4/15/32	8,555	7,882
ERP Operating LP	3.000%	7/1/29	6,524	6,025		Invitation Homes Operating Partnership LP	5.500%	8/15/33	4,144	4,149
ERP Operating LP	2.500%	2/15/30	8,569	7,583		Invitation Homes Operating Partnership LP	2.700%	1/15/34	9,295	7,458
ERP Operating LP	1.850%	8/1/31	1,672	1,374		Kilroy Realty LP	3.450%	12/15/24	5,560	5,424
ERP Operating LP	4.500%	7/1/44	10,422	9,247		Kilroy Realty LP	4.375%	10/1/25	3,770	3,670
ERP Operating LP	4.500%	6/1/45	2,960	2,534		Kilroy Realty LP	4.750%	12/15/28	4,624	4,405
ERP Operating LP	4.000%	8/1/47	4,746	3,819		Kilroy Realty LP	4.250%	8/15/29	1,958	1,803
Essential Properties LP	2.950%	7/15/31	5,245	4,118		Kilroy Realty LP	3.050%	2/15/30	7,156	6,088
Essex Portfolio LP	3.500%	4/1/25	15,619	15,290		Kilroy Realty LP	2.500%	11/15/32	3,106	2,356
Essex Portfolio LP	3.375%	4/15/26	12,564	12,120		Kilroy Realty LP	2.650%	11/15/33	13,115	9,953
Essex Portfolio LP	3.625%	5/1/27	1,116	1,065		Kimco Realty OP LLC	4.450%	1/15/24	1,175	1,174
Essex Portfolio LP	1.700%	3/1/28	7,030	6,161		Kimco Realty OP LLC	3.300%	2/1/25	3,711	3,626
Essex Portfolio LP	4.000%	3/1/29	11,730	11,189		Kimco Realty OP LLC	3.850%	6/1/25	600	585
Essex Portfolio LP	3.000%	1/15/30	14,813	13,200		Kimco Realty OP LLC	2.800%	10/1/26	7,183	6,771
Essex Portfolio LP	1.650%	1/15/31	3,692	2,934		Kimco Realty OP LLC	3.800%	4/1/27	5,740	5,514
Essex Portfolio LP	2.550%	6/15/31	2,045	1,717		Kimco Realty OP LLC	1.900%	3/1/28	11,770	10,382
Essex Portfolio LP	2.650%	3/15/32	8,487	7,102		Kimco Realty OP LLC	2.250%	12/1/31	4,029	3,289
Essex Portfolio LP	4.500%	3/15/48	7,570	6,496		Kimco Realty OP LLC	3.200%	4/1/32	7,721	6,727
Extra Space Storage LP	3.500%	7/1/26	18,900	18,190		Kimco Realty OP LLC	4.600%	2/1/33	7,595	7,328
Extra Space Storage LP	3.875%	12/15/27	1,065	1,020		Kimco Realty OP LLC	4.250%	4/1/45	1,865	1,515
Extra Space Storage LP	5.700%	4/1/28	6,630	6,798		Kimco Realty OP LLC	4.125%	12/1/46	1,235	966
Extra Space Storage LP	2.200%	10/15/30	4,524	3,765		Kimco Realty OP LLC	4.450%	9/1/47	5,985	4,978
Extra Space Storage LP	5.900%	1/15/31	5,540	5,790		Kimco Realty OP LLC	3.700%	10/1/49	2,550	1,915
Extra Space Storage LP	2.550%	6/1/31	6,120	5,068		Kite Realty Group LP	4.000%	10/1/26	8,755	8,280
Extra Space Storage LP	2.400%	10/15/31	8,178	6,741		Kite Realty Group Trust	4.750%	9/15/30	4,905	4,618
Extra Space Storage LP	2.350%	3/15/32	13,822	11,270		LXP Industrial Trust	6.750%	11/15/28	3,945	4,145
Federal Realty OP LP	1.250%	2/15/26	1,190	1,098		LXP Industrial Trust	2.700%	9/15/30	3,396	2,821
Federal Realty OP LP	3.250%	7/15/27	6,295	5,889		LXP Industrial Trust	2.375%	10/1/31	6,875	5,541
Federal Realty OP LP	5.375%	5/1/28	4,425	4,470		Mid-America Apartments LP	1.100%	9/15/26	1,608	1,459
Federal Realty OP LP	3.200%	6/15/29	6,435	5,850		Mid-America Apartments LP	3.600%	6/1/27	9,967	9,624
Federal Realty OP LP	4.500%	12/1/44	15,068	12,606		Mid-America Apartments LP	4.200%	6/15/28	2,482	2,429
GLP Capital LP	5.250%	6/1/25	12,386	12,352		Mid-America Apartments LP	3.950%	3/15/29	2,515	2,447
GLP Capital LP	5.375%	4/15/26	15,319	15,250		Mid-America Apartments LP	2.750%	3/15/30	15,210	13,334
GLP Capital LP	5.750%	6/1/28	6,346	6,398		Mid-America Apartments LP	1.700%	2/15/31	9,045	7,360
GLP Capital LP	5.300%	1/15/29	6,994	6,966		National Health Investors Inc.	3.000%	2/1/31	6,239	5,011
GLP Capital LP	4.000%	1/15/30	10,559	9,637		NNN REIT Inc.	3.600%	12/15/26	3,553	3,396
GLP Capital LP	4.000%	1/15/31	12,145	10,942		NNN REIT Inc.	3.500%	10/15/27	13,695	12,935
GLP Capital LP	6.750%	12/1/33	4,280	4,617		NNN REIT Inc.	4.300%	10/15/28	3,717	3,600
Healthcare Realty Holdings LP	3.500%	8/1/26	10,984	10,491		NNN REIT Inc.	2.500%	4/15/30	8,037	6,931
Healthcare Realty Holdings LP	3.750%	7/1/27	8,342	7,902		NNN REIT Inc.	5.600%	10/15/33	6,605	6,829
Healthcare Realty Holdings LP	3.100%	2/15/30	4,109	3,600		NNN REIT Inc.	4.800%	10/15/48	4,794	4,223
Healthcare Realty Holdings LP	2.000%	3/15/31	10,970	8,813		NNN REIT Inc.	3.100%	4/15/50	11,193	7,419
Healthpeak OP LLC	3.400%	2/1/25	4,257	4,156		NNN REIT Inc.	3.500%	4/15/51	4,046	2,965
Healthpeak OP LLC	4.000%	6/1/25	916	899		NNN REIT Inc.	3.000%	4/15/52	6,077	3,978
Healthpeak OP LLC	3.250%	7/15/26	18,986	18,257						
Healthpeak OP LLC	2.125%	12/1/28	3,086	2,716						
Healthpeak OP LLC	3.500%	7/15/29	12,677	11,823						
Healthpeak OP LLC	3.000%	1/15/30	18,232	16,244						



## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Omega Healthcare Investors Inc.	4.500%	1/15/25	6,798	6,686	Regency Centers LP	2.950%	9/15/29	8,940	8,013
Omega Healthcare Investors Inc.	5.250%	1/15/26	4,492	4,466	Regency Centers LP	3.700%	6/15/30	8,510	7,915
Omega Healthcare Investors Inc.	4.500%	4/1/27	8,340	8,006	Regency Centers LP	4.400%	2/1/47	5,750	4,778
Omega Healthcare Investors Inc.	4.750%	1/15/28	8,930	8,617	Regency Centers LP	4.650%	3/15/49	3,910	3,355
Omega Healthcare Investors Inc.	3.625%	10/1/29	10,483	9,279	Rexford Industrial Realty LP	5.000%	6/15/28	3,250	3,266
Omega Healthcare Investors Inc.	3.375%	2/1/31	23,355	19,817	Rexford Industrial Realty LP	2.125%	12/1/30	5,205	4,260
Omega Healthcare Investors Inc.	3.250%	4/15/33	5,629	4,543	Rexford Industrial Realty LP	2.150%	9/1/31	5,136	4,120
Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	7,500	6,123	Sabra Health Care LP	5.125%	8/15/26	13,645	13,432
Physicians Realty LP	4.300%	3/15/27	10,060	9,794	Sabra Health Care LP	3.900%	10/15/29	14,272	12,931
Physicians Realty LP	3.950%	1/15/28	2,989	2,842	Safehold GL Holdings LLC	2.800%	6/15/31	2,785	2,300
Physicians Realty LP	2.625%	11/1/31	23,010	18,950	Safehold GL Holdings LLC	2.850%	1/15/32	8,665	7,053
Piedmont Operating Partnership LP	9.250%	7/20/28	5,126	5,416	Simon Property Group LP	3.500%	9/1/25	18,132	17,731
Piedmont Operating Partnership LP	3.150%	8/15/30	4,300	3,261	Simon Property Group LP	3.300%	1/15/26	2,794	2,710
Piedmont Operating Partnership LP	2.750%	4/1/32	4,000	2,776	Simon Property Group LP	3.250%	11/30/26	6,367	6,122
Prologis LP	3.250%	6/30/26	6,794	6,571	Simon Property Group LP	1.375%	1/15/27	3,355	3,063
Prologis LP	3.250%	10/1/26	3,877	3,741	Simon Property Group LP	3.375%	6/15/27	13,513	12,959
Prologis LP	2.125%	4/15/27	11,204	10,344	Simon Property Group LP	3.375%	12/1/27	14,605	13,950
Prologis LP	3.375%	12/15/27	7,515	7,167	Simon Property Group LP	1.750%	2/1/28	14,263	12,821
Prologis LP	4.875%	6/15/28	6,980	7,075	Simon Property Group LP	2.450%	9/13/29	32,012	28,504
Prologis LP	3.875%	9/15/28	6,573	6,354	Simon Property Group LP	2.650%	7/15/30	7,972	7,061
Prologis LP	4.000%	9/15/28	4,678	4,573	Simon Property Group LP	2.200%	2/1/31	6,922	5,805
Prologis LP	4.375%	2/1/29	7,685	7,591	Simon Property Group LP	2.250%	1/15/32	7,915	6,578
Prologis LP	2.875%	11/15/29	3,481	3,170	Simon Property Group LP	2.650%	2/1/32	7,419	6,341
Prologis LP	2.250%	4/15/30	24,109	21,100	Simon Property Group LP	6.250%	1/15/34	6,400	6,972
Prologis LP	1.750%	7/1/30	7,781	6,530	Simon Property Group LP	6.750%	2/1/40	12,263	13,900
Prologis LP	1.250%	10/15/30	6,607	5,347	Simon Property Group LP	4.750%	3/15/42	1,971	1,803
Prologis LP	1.750%	2/1/31	3,459	2,876	Simon Property Group LP	4.250%	10/1/44	1,694	1,420
Prologis LP	1.625%	3/15/31	12,871	10,433	Simon Property Group LP	4.250%	11/30/46	8,250	6,942
Prologis LP	2.250%	1/15/32	4,902	4,111	Simon Property Group LP	3.250%	9/13/49	12,071	8,750
Prologis LP	4.750%	6/15/33	5,236	5,307	Simon Property Group LP	3.800%	7/15/50	10,927	8,655
Prologis LP	5.125%	1/15/34	7,441	7,678	Simon Property Group LP	6.650%	1/15/54	6,400	7,560
Prologis LP	4.375%	9/15/48	5,219	4,636	SITE Centers Corp.	3.625%	2/1/25	5,929	5,767
Prologis LP	3.050%	3/1/50	7,470	5,353	SITE Centers Corp.	4.250%	2/1/26	3,125	3,047
Prologis LP	3.000%	4/15/50	12,558	9,022	SITE Centers Corp.	4.700%	6/1/27	9,440	9,287
Prologis LP	2.125%	10/15/50	8,696	5,149	Spirit Realty LP	4.450%	9/15/26	5,376	5,268
Prologis LP	5.250%	6/15/53	8,395	8,768	Spirit Realty LP	3.200%	1/15/27	3,979	3,758
Public Storage Operating Co.	0.875%	2/15/26	3,500	3,237	Spirit Realty LP	4.000%	7/15/29	6,883	6,529
Public Storage Operating Co.	1.500%	11/9/26	8,461	7,775	Spirit Realty LP	3.400%	1/15/30	6,605	6,014
Public Storage Operating Co.	3.094%	9/15/27	6,679	6,364	Spirit Realty LP	3.200%	2/15/31	5,335	4,712
Public Storage Operating Co.	5.125%	1/15/29	6,560	6,778	Spirit Realty LP	2.700%	2/15/32	4,655	3,902
Public Storage Operating Co.	3.385%	5/1/29	10,468	10,001	STORE Capital Corp.	4.500%	3/15/28	5,905	5,474
Public Storage Operating Co.	5.100%	8/1/33	9,050	9,374	STORE Capital Corp.	4.625%	3/15/29	4,685	4,298
Public Storage Operating Co.	5.350%	8/1/53	7,755	8,124	STORE Capital Corp.	2.750%	11/18/30	2,909	2,285
Rayonier LP	2.750%	5/17/31	2,478	2,069	Sun Communities Operating LP	2.300%	11/1/28	1,720	1,509
Realty Income Corp.	3.875%	4/15/25	11,093	10,906	Sun Communities Operating LP	4.200%	4/15/32	14,735	13,454
Realty Income Corp.	4.625%	11/1/25	11,844	11,771	Tanger Properties LP	3.125%	9/1/26	6,100	5,714
Realty Income Corp.	0.750%	3/15/26	5,673	5,170	Tanger Properties LP	3.875%	7/15/27	3,545	3,251
Realty Income Corp.	4.875%	6/1/26	6,627	6,630	Tanger Properties LP	2.750%	9/1/31	5,165	4,155
Realty Income Corp.	4.125%	10/15/26	15,197	14,922	UDR Inc.	2.950%	9/1/26	8,930	8,474
Realty Income Corp.	3.000%	1/15/27	9,245	8,775	UDR Inc.	3.500%	7/1/27	3,610	3,439
Realty Income Corp.	3.950%	8/15/27	14,872	14,469	UDR Inc.	3.500%	1/15/28	6,670	6,283
Realty Income Corp.	3.400%	1/15/28	6,328	6,022	UDR Inc.	3.200%	1/15/30	2,650	2,411
Realty Income Corp.	3.650%	1/15/28	10,728	10,301	UDR Inc.	3.000%	8/15/31	7,190	6,360
Realty Income Corp.	2.200%	6/15/28	3,505	3,143	UDR Inc.	2.100%	8/1/32	2,221	1,746
Realty Income Corp.	3.250%	6/15/29	10,380	9,701	UDR Inc.	1.900%	3/15/33	7,753	5,932
Realty Income Corp.	3.100%	12/15/29	17,036	15,637	UDR Inc.	2.100%	6/15/33	3,950	3,044
Realty Income Corp.	3.250%	1/15/31	21,515	19,568	UDR Inc.	3.100%	11/1/34	4,905	4,057
Realty Income Corp.	5.625%	10/13/32	3,865	4,070	Ventas Realty LP	2.650%	1/15/25	9,440	9,147
Realty Income Corp.	2.850%	12/15/32	7,715	6,572	Ventas Realty LP	3.500%	2/1/25	2,808	2,744
Realty Income Corp.	1.800%	3/15/33	7,155	5,560	Ventas Realty LP	4.125%	1/15/26	3,998	3,903
Realty Income Corp.	4.650%	3/15/47	11,492	10,740	Ventas Realty LP	3.250%	10/15/26	2,665	2,524
Regency Centers LP	3.600%	2/1/27	4,449	4,280	Ventas Realty LP	3.850%	4/1/27	6,272	6,030
Regency Centers LP	4.125%	3/15/28	3,600	3,453	Ventas Realty LP	4.000%	3/1/28	14,958	14,288
					Ventas Realty LP	4.400%	1/15/29	7,994	7,775
					Ventas Realty LP	3.000%	1/15/30	7,970	7,043
					Ventas Realty LP	4.750%	11/15/30	6,969	6,783
					Ventas Realty LP	5.700%	9/30/43	4,424	4,262

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Ventas Realty LP	4.375%	2/1/45	4,230	3,422	Apple Inc.	4.300%	5/10/33	12,959	13,152
Ventas Realty LP	4.875%	4/15/49	6,882	6,014	Apple Inc.	4.500%	2/23/36	17,712	18,111
VICI Properties LP	4.375%	5/15/25	6,630	6,519	Apple Inc.	2.375%	2/8/41	18,184	13,346
VICI Properties LP	4.750%	2/15/28	16,165	15,890	Apple Inc.	3.850%	5/4/43	32,588	29,008
VICI Properties LP	4.950%	2/15/30	12,865	12,485	Apple Inc.	4.450%	5/6/44	3,944	3,835
VICI Properties LP	5.125%	5/15/32	19,647	19,166	Apple Inc.	3.450%	2/9/45	27,341	22,814
VICI Properties LP	5.625%	5/15/52	10,165	9,749	Apple Inc.	4.375%	5/13/45	27,280	25,937
Welltower OP LLC	3.625%	3/15/24	16,693	16,607	Apple Inc.	4.650%	2/23/46	42,872	42,295
Welltower OP LLC	4.000%	6/1/25	16,181	15,895	Apple Inc.	3.850%	8/4/46	32,754	28,554
Welltower OP LLC	4.250%	4/1/26	23,380	23,029	Apple Inc.	3.750%	9/12/47	18,244	15,624
Welltower OP LLC	2.700%	2/15/27	18,527	17,397	Apple Inc.	3.750%	11/13/47	16,149	13,810
Welltower OP LLC	4.250%	4/15/28	5,502	5,402	Apple Inc.	2.950%	9/11/49	19,136	14,072
Welltower OP LLC	4.125%	3/15/29	18,024	17,389	Apple Inc.	2.650%	5/11/50	50,452	34,779
Welltower OP LLC	3.100%	1/15/30	13,487	12,175	Apple Inc.	2.400%	8/20/50	29,469	19,325
Welltower OP LLC	2.750%	1/15/31	17,030	14,825	Apple Inc.	2.650%	2/8/51	34,739	23,848
Welltower OP LLC	3.850%	6/15/32	3,927	3,632	Apple Inc.	2.700%	8/5/51	22,157	15,271
Welltower OP LLC	6.500%	3/15/41	6,057	6,680	Apple Inc.	3.950%	8/8/52	11,420	10,019
Welltower OP LLC	5.125%	3/15/43	1,260	1,162	Apple Inc.	4.850%	5/10/53	16,625	16,962
Welltower OP LLC	4.950%	9/1/48	3,872	3,669	Apple Inc.	2.550%	8/20/60	12,005	7,928
Weyerhaeuser Co.	4.750%	5/15/26	4,264	4,242	Apple Inc.	2.800%	2/8/61	31,764	21,644
Weyerhaeuser Co.	4.000%	11/15/29	5,536	5,295	Apple Inc.	2.850%	8/5/61	19,564	13,394
Weyerhaeuser Co.	4.000%	4/15/30	11,889	11,343	Applied Materials Inc.	3.900%	10/1/25	15,205	15,000
Weyerhaeuser Co.	7.375%	3/15/32	5,049	5,866	Applied Materials Inc.	3.300%	4/1/27	15,416	14,940
Weyerhaeuser Co.	3.375%	3/9/33	5,187	4,604	Applied Materials Inc.	1.750%	6/1/30	11,535	9,823
Weyerhaeuser Co.	4.000%	3/9/52	4,217	3,467	Applied Materials Inc.	5.100%	10/1/35	11,573	12,161
WP Carey Inc.	4.000%	2/1/25	2,645	2,606	Applied Materials Inc.	5.850%	6/15/41	9,176	10,145
WP Carey Inc.	4.250%	10/1/26	5,037	4,918	Applied Materials Inc.	4.350%	4/1/47	6,019	5,685
WP Carey Inc.	3.850%	7/15/29	5,361	5,027	Applied Materials Inc.	2.750%	6/1/50	10,445	7,550
WP Carey Inc.	2.250%	4/1/33	15,260	11,925	Arrow Electronics Inc.	4.000%	4/1/25	4,596	4,510
				3,165,499	Arrow Electronics Inc.	3.875%	1/12/28	7,270	6,904
Technology (2.3%)					Arrow Electronics Inc.	2.950%	2/15/32	6,075	5,151
Adobe Inc.	1.900%	2/1/25	3,285	3,186	Autodesk Inc.	4.375%	6/15/25	3,998	3,969
Adobe Inc.	3.250%	2/1/25	16,880	16,590	Autodesk Inc.	3.500%	6/15/27	10,165	9,868
Adobe Inc.	2.150%	2/1/27	13,845	12,988	Autodesk Inc.	2.850%	1/15/30	6,675	6,022
Adobe Inc.	2.300%	2/1/30	15,666	14,054	Autodesk Inc.	2.400%	12/15/31	14,625	12,519
Advanced Micro Devices Inc.	4.393%	6/1/52	1,475	1,399	Automatic Data Processing Inc.	3.375%	9/15/25	15,655	15,351
Amdocs Ltd.	2.538%	6/15/30	9,000	7,761	Automatic Data Processing Inc.	1.700%	5/15/28	16,670	15,043
Analog Devices Inc.	2.950%	4/1/25	5,051	4,943	Automatic Data Processing Inc.	1.250%	9/1/30	16,700	13,903
Analog Devices Inc.	3.500%	12/5/26	14,323	14,003	Avnet Inc.	4.625%	4/15/26	7,439	7,349
Analog Devices Inc.	3.450%	6/15/27	6,833	6,620	Avnet Inc.	6.250%	3/15/28	6,360	6,591
Analog Devices Inc.	1.700%	10/1/28	11,235	9,984	Avnet Inc.	3.000%	5/15/31	3,937	3,331
Analog Devices Inc.	2.100%	10/1/31	14,681	12,506	Block Financial LLC	5.250%	10/1/25	9,040	8,984
Analog Devices Inc.	2.800%	10/1/41	23,056	17,227	Block Financial LLC	2.500%	7/15/28	6,096	5,436
Analog Devices Inc.	2.950%	10/1/51	12,858	9,231	Block Financial LLC	3.875%	8/15/30	8,700	7,957
Apple Inc.	2.750%	1/13/25	20,660	20,243	Booz Allen Hamilton Inc.	5.950%	8/4/33	9,000	9,506
Apple Inc.	2.500%	2/9/25	27,786	27,103	Broadcom Corp.	3.875%	1/15/27	52,552	51,285
Apple Inc.	1.125%	5/11/25	29,215	27,860	Broadcom Corp.	3.500%	1/15/28	5,913	5,671
Apple Inc.	3.200%	5/13/25	32,947	32,296	Broadcom Inc.	3.150%	11/15/25	21,384	20,717
Apple Inc.	0.550%	8/20/25	16,547	15,561	Broadcom Inc.	3.459%	9/15/26	27,285	26,367
Apple Inc.	0.700%	2/8/26	21,153	19,596	Broadcom Inc.	1.950%	2/15/28	10,205	9,169
Apple Inc.	3.250%	2/23/26	27,781	27,115	Broadcom Inc.	4.110%	9/15/28	22,949	22,427
Apple Inc.	2.450%	8/4/26	47,048	44,844	Broadcom Inc.	4.000%	4/15/29	3,095	2,991
Apple Inc.	2.050%	9/11/26	19,588	18,469	Broadcom Inc.	4.750%	4/15/29	26,298	26,354
Apple Inc.	3.350%	2/9/27	40,998	39,932	Broadcom Inc.	5.000%	4/15/30	24,272	24,650
Apple Inc.	3.200%	5/11/27	52,182	50,533	Broadcom Inc.	4.150%	11/15/30	36,577	34,942
Apple Inc.	3.000%	6/20/27	6,253	6,012	Broadcom Inc.	2.450%	2/15/31	34,621	29,620
Apple Inc.	2.900%	9/12/27	40,341	38,616	Broadcom Inc.	4.300%	11/15/32	26,750	25,648
Apple Inc.	3.000%	11/13/27	17,821	17,094	Broadcom Inc.	2.600%	2/15/33	15,644	12,880
Apple Inc.	1.200%	2/8/28	32,284	28,742	Broadcom Inc.	3.419%	4/15/33	35,368	31,069
Apple Inc.	4.000%	5/10/28	31,810	31,730	Broadcom Inc.	3.469%	4/15/34	40,330	35,104
Apple Inc.	1.400%	8/5/28	31,749	28,120	Broadcom Inc.	3.137%	11/15/35	42,209	34,666
Apple Inc.	2.200%	9/11/29	29,397	26,611	Broadcom Inc.	3.187%	11/15/36	31,219	25,336
Apple Inc.	4.150%	5/10/30	6,882	6,914	Broadcom Inc.	4.926%	5/15/37	35,637	34,473
Apple Inc.	1.650%	5/11/30	24,385	20,873	Broadcom Inc.	3.500%	2/15/41	42,302	33,573
Apple Inc.	1.250%	8/20/30	23,011	19,114	Broadcom Inc.	3.750%	2/15/51	17,965	14,154
Apple Inc.	1.650%	2/8/31	43,233	36,450	Broadridge Financial Solutions Inc.	3.400%	6/27/26	7,450	7,182
Apple Inc.	1.700%	8/5/31	13,178	11,021					

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Broadridge Financial Solutions Inc.	2.900%	12/1/29	9,785	8,779	Fiserv Inc.	3.500%	7/1/29	41,041	38,654
Broadridge Financial Solutions Inc.	2.600%	5/1/31	13,084	11,184	Fiserv Inc.	2.650%	6/1/30	14,364	12,655
CDW LLC	5.500%	12/1/24	4,644	4,626	Fiserv Inc.	5.625%	8/21/33	7,572	7,929
CDW LLC	4.125%	5/1/25	5,949	5,833	Fiserv Inc.	4.400%	7/1/49	30,206	26,687
CDW LLC	2.670%	12/1/26	2,158	2,021	Flex Ltd.	3.750%	2/1/26	7,886	7,636
CDW LLC	4.250%	4/1/28	10,842	10,401	Flex Ltd.	4.875%	6/15/29	8,271	8,131
CDW LLC	3.250%	2/15/29	14,650	13,400	Flex Ltd.	4.875%	5/12/30	4,426	4,345
CGI Inc.	1.450%	9/14/26	24,000	21,758	Fortinet Inc.	1.000%	3/15/26	6,650	6,096
CGI Inc.	2.300%	9/14/31	5,500	4,481	Fortinet Inc.	2.200%	3/15/31	6,575	5,498
Cintas Corp. No. 2	3.450%	5/1/25	320	314	Global Payments Inc.	2.650%	2/15/25	22,180	21,497
Cintas Corp. No. 2	3.700%	4/1/27	19,994	19,572	Global Payments Inc.	1.200%	3/1/26	6,737	6,190
Cintas Corp. No. 2	4.000%	5/1/32	10,215	9,876	Global Payments Inc.	4.800%	4/1/26	11,170	11,077
Cisco Systems Inc.	3.500%	6/15/25	6,458	6,368	Global Payments Inc.	2.150%	1/15/27	12,187	11,219
Cisco Systems Inc.	2.950%	2/28/26	7,090	6,866	Global Payments Inc.	4.950%	8/15/27	2,746	2,753
Cisco Systems Inc.	2.500%	9/20/26	7,856	7,495	Global Payments Inc.	4.450%	6/1/28	7,912	7,704
Cisco Systems Inc.	5.900%	2/15/39	24,459	27,157	Global Payments Inc.	3.200%	8/15/29	21,917	19,869
Cisco Systems Inc.	5.500%	1/15/40	25,793	27,482	Global Payments Inc.	2.900%	5/15/30	10,925	9,601
Concentrix Corp.	6.650%	8/2/26	12,040	12,340	Global Payments Inc.	2.900%	11/15/31	11,970	10,233
Concentrix Corp.	6.600%	8/2/28	12,190	12,569	Global Payments Inc.	5.400%	8/15/32	9,225	9,322
Concentrix Corp.	6.850%	8/2/33	14,779	15,200	Global Payments Inc.	4.150%	8/15/49	15,431	12,232
Corning Inc.	4.700%	3/15/37	3,911	3,729	Global Payments Inc.	5.950%	8/15/52	11,437	11,701
Corning Inc.	5.750%	8/15/40	11,059	11,334	Harman International Industries Inc.	4.150%	5/15/25	6,036	5,943
Corning Inc.	4.750%	3/15/42	6,515	6,084	Hewlett Packard Enterprise Co.	4.900%	10/15/25	31,710	31,599
Corning Inc.	5.350%	11/15/48	5,876	5,877	Hewlett Packard Enterprise Co.	1.750%	4/1/26	4,680	4,358
Corning Inc.	3.900%	11/15/49	1,950	1,580	Hewlett Packard Enterprise Co.	5.250%	7/1/28	15,000	15,350
Corning Inc.	4.375%	11/15/57	5,477	4,786	Hewlett Packard Enterprise Co.	6.200%	10/15/35	11,492	12,618
Corning Inc.	5.850%	11/15/68	5,890	5,912	Hewlett Packard Enterprise Co.	6.350%	10/15/45	22,044	23,806
Corning Inc.	5.450%	11/15/79	14,146	13,678	HP Inc.	2.200%	6/17/25	24,704	23,673
Dell Inc.	7.100%	4/15/28	2,085	2,248	HP Inc.	1.450%	6/17/26	24,495	22,556
Dell Inc.	6.500%	4/15/38	5,903	6,313	HP Inc.	3.000%	6/17/27	20,376	19,258
Dell International LLC	5.850%	7/15/25	16,888	17,062	HP Inc.	4.750%	1/15/28	10,040	10,055
Dell International LLC	6.020%	6/15/26	57,652	58,998	HP Inc.	4.000%	4/15/29	13,540	13,144
Dell International LLC	4.900%	10/1/26	27,407	27,451	HP Inc.	3.400%	6/17/30	9,501	8,685
Dell International LLC	6.100%	7/15/27	6,614	6,885	HP Inc.	2.650%	6/17/31	16,064	13,699
Dell International LLC	5.250%	2/1/28	12,955	13,290	HP Inc.	4.200%	4/15/32	14,005	13,280
Dell International LLC	5.300%	10/1/29	24,381	25,119	HP Inc.	5.500%	1/15/33	16,067	16,486
Dell International LLC	6.200%	7/15/30	7,520	8,071	HP Inc.	6.000%	9/15/41	15,457	16,316
Dell International LLC	5.750%	2/1/33	8,490	8,937	Hubbell Inc.	3.350%	3/1/26	4,885	4,731
Dell International LLC	8.100%	7/15/36	15,537	19,091	Hubbell Inc.	3.150%	8/15/27	4,000	3,791
Dell International LLC	3.375%	12/15/41	16,110	12,199	Hubbell Inc.	3.500%	2/15/28	12,120	11,617
Dell International LLC	8.350%	7/15/46	8,501	11,204	Hubbell Inc.	2.300%	3/15/31	3,650	3,069
Dell International LLC	3.450%	12/15/51	20,265	14,680	Intel Corp.	3.400%	3/25/25	22,895	22,511
DXC Technology Co.	1.800%	9/15/26	12,631	11,522	Intel Corp.	3.700%	7/29/25	33,594	33,064
DXC Technology Co.	2.375%	9/15/28	10,943	9,580	Intel Corp.	2.600%	5/19/26	21,314	20,401
Equifax Inc.	2.600%	12/1/24	5,836	5,681	Intel Corp.	3.750%	3/25/27	12,946	12,683
Equifax Inc.	2.600%	12/15/25	6,821	6,507	Intel Corp.	3.750%	8/5/27	10,163	9,960
Equifax Inc.	5.100%	12/15/27	2,250	2,274	Intel Corp.	4.875%	2/10/28	20,402	20,743
Equifax Inc.	5.100%	6/1/28	20,715	20,900	Intel Corp.	1.600%	8/12/28	11,971	10,591
Equifax Inc.	3.100%	5/15/30	10,272	9,215	Intel Corp.	2.450%	11/15/29	31,459	28,332
Equifax Inc.	2.350%	9/15/31	17,167	14,267	Intel Corp.	5.125%	2/10/30	11,620	12,059
Fidelity National Information Services Inc.	1.150%	3/1/26	18,107	16,738	Intel Corp.	3.900%	3/25/30	22,448	21,760
Fidelity National Information Services Inc.	1.650%	3/1/28	4,630	4,129	Intel Corp.	2.000%	8/12/31	17,537	14,824
Fidelity National Information Services Inc.	3.750%	5/21/29	6,609	6,359	Intel Corp.	4.150%	8/5/32	13,722	13,419
Fidelity National Information Services Inc.	2.250%	3/1/31	19,896	16,819	Intel Corp.	4.000%	12/15/32	13,017	12,581
Fidelity National Information Services Inc.	3.100%	3/1/41	14,936	11,110	Intel Corp.	5.200%	2/10/33	36,028	37,643
Fidelity National Information Services Inc.	4.500%	8/15/46	3,117	2,641	Intel Corp.	4.600%	3/25/40	6,324	6,157
Fiserv Inc.	3.850%	6/1/25	11,705	11,495	Intel Corp.	2.800%	8/12/41	12,117	9,097
Fiserv Inc.	3.200%	7/1/26	25,971	24,998	Intel Corp.	4.800%	10/1/41	14,132	13,795
Fiserv Inc.	2.250%	6/1/27	12,455	11,535	Intel Corp.	4.250%	12/15/42	12,306	11,096
Fiserv Inc.	4.200%	10/1/28	13,610	13,323	Intel Corp.	4.900%	7/29/45	5,968	6,033
					Intel Corp.	4.100%	5/19/46	18,212	16,034
					Intel Corp.	3.734%	12/8/47	36,403	29,676
					Intel Corp.	3.250%	11/15/49	26,041	19,371
					Intel Corp.	4.750%	3/25/50	32,078	30,401
					Intel Corp.	3.050%	8/12/51	23,208	16,417
					Intel Corp.	4.900%	8/5/52	21,810	21,382

## Total Bond Market Index Fund

			Face Amount (\$000)	Market Value* (\$000)				Face Amount (\$000)	Market Value* (\$000)	
	Coupon	Maturity Date				Coupon	Maturity Date			
Intel Corp.	5.700%	2/10/53	45,016	48,715		Kyndryl Holdings Inc.	2.700%	10/15/28	7,038	6,206
Intel Corp.	3.100%	2/15/60	13,395	9,247		Kyndryl Holdings Inc.	3.150%	10/15/31	8,405	7,052
Intel Corp.	3.200%	8/12/61	10,731	7,420		Kyndryl Holdings Inc.	4.100%	10/15/41	6,900	5,208
Intel Corp.	5.050%	8/5/62	12,435	12,292		Lam Research Corp.	3.800%	3/15/25	6,309	6,230
Intel Corp.	5.900%	2/10/63	16,830	18,754		Lam Research Corp.	3.750%	3/15/26	15,528	15,252
International Business Machines Corp.	7.000%	10/30/25	7,028	7,324		Lam Research Corp.	4.000%	3/15/29	10,875	10,733
International Business Machines Corp.	4.500%	2/6/26	15,890	15,839		Lam Research Corp.	1.900%	6/15/30	15,562	13,387
International Business Machines Corp.	3.450%	2/19/26	18,367	17,898		Lam Research Corp.	4.875%	3/15/49	15,611	15,583
International Business Machines Corp.	3.300%	5/15/26	49,075	47,668		Lam Research Corp.	2.875%	6/15/50	11,502	8,209
International Business Machines Corp.	3.300%	1/27/27	2,064	1,989		Lam Research Corp.	3.125%	6/15/60	6,478	4,502
International Business Machines Corp.	1.700%	5/15/27	10,940	9,985	5	Legrand France SA	8.500%	2/15/25	5,595	5,810
International Business Machines Corp.	6.220%	8/1/27	5,550	5,849		Leidos Inc.	3.625%	5/15/25	6,500	6,340
International Business Machines Corp.	6.500%	1/15/28	1,725	1,843		Leidos Inc.	4.375%	5/15/30	11,300	10,811
International Business Machines Corp.	4.500%	2/6/28	17,770	17,870		Leidos Inc.	2.300%	2/15/31	14,150	11,835
International Business Machines Corp.	3.500%	5/15/29	34,032	32,466		Marvell Technology Inc.	2.450%	4/15/28	8,936	8,084
International Business Machines Corp.	1.950%	5/15/30	24,115	20,737		Marvell Technology Inc.	4.875%	6/22/28	14,417	14,359
International Business Machines Corp.	5.875%	11/29/32	2,854	3,124		Marvell Technology Inc.	2.950%	4/15/31	5,512	4,817
International Business Machines Corp.	4.750%	2/6/33	14,860	15,061		Microchip Technology Inc.	4.250%	9/1/25	13,695	13,484
International Business Machines Corp.	4.150%	5/15/39	30,096	27,336		Micron Technology Inc.	4.975%	2/6/26	4,994	4,998
International Business Machines Corp.	5.600%	11/30/39	3,380	3,587	7	Micron Technology Inc.	4.185%	2/15/27	19,713	19,336
International Business Machines Corp.	2.850%	5/15/40	9,464	7,074	7	Micron Technology Inc.	5.375%	4/15/28	10,000	10,181
International Business Machines Corp.	4.000%	6/20/42	13,983	12,201	7	Micron Technology Inc.	5.327%	2/6/29	5,753	5,867
International Business Machines Corp.	4.250%	5/15/49	37,026	32,528		Micron Technology Inc.	6.750%	11/1/29	5,963	6,444
International Business Machines Corp.	2.950%	5/15/50	6,165	4,256		Micron Technology Inc.	4.663%	2/15/30	9,505	9,313
International Business Machines Corp.	3.430%	2/9/52	10,525	7,862		Micron Technology Inc.	2.703%	4/15/32	10,285	8,633
International Business Machines Corp.	4.900%	7/27/52	10,835	10,430	7	Micron Technology Inc.	5.875%	2/9/33	8,314	8,676
International Business Machines Corp.	5.100%	2/6/53	23,165	23,297	7	Micron Technology Inc.	5.875%	9/15/33	10,600	11,029
Intuit Inc.	0.950%	7/15/25	8,300	7,822		Micron Technology Inc.	3.366%	11/1/41	5,310	3,989
Intuit Inc.	1.350%	7/15/27	7,829	7,065		Micron Technology Inc.	3.477%	11/1/51	7,295	5,322
Intuit Inc.	1.650%	7/15/30	10,348	8,699		Microsoft Corp.	2.700%	2/12/25	14,688	14,372
Intuit Inc.	5.200%	9/15/33	12,725	13,335		Microsoft Corp.	3.125%	11/3/25	48,577	47,453
Intuit Inc.	5.500%	9/15/53	5,810	6,376		Microsoft Corp.	2.400%	8/8/26	61,689	58,872
Jabil Inc.	1.700%	4/15/26	6,775	6,273		Microsoft Corp.	3.400%	9/15/26	14,771	14,396
Jabil Inc.	3.950%	1/12/28	9,535	9,090		Microsoft Corp.	3.300%	2/6/27	57,419	55,963
Jabil Inc.	3.600%	1/15/30	7,595	6,867		Microsoft Corp.	3.400%	6/15/27	4,701	4,568
Jabil Inc.	3.000%	1/15/31	9,509	8,235		Microsoft Corp.	1.350%	9/15/30	10,789	8,980
Juniper Networks Inc.	1.200%	12/10/25	3,909	3,622		Microsoft Corp.	3.500%	2/12/35	19,867	18,836
Juniper Networks Inc.	3.750%	8/15/29	9,923	9,418		Microsoft Corp.	4.200%	11/3/35	4,978	4,990
Juniper Networks Inc.	2.000%	12/10/30	6,605	5,347		Microsoft Corp.	3.450%	8/8/36	38,703	35,592
Juniper Networks Inc.	5.950%	3/15/41	8,525	8,743		Microsoft Corp.	4.100%	2/6/37	20,181	19,821
KLA Corp.	4.100%	3/15/29	15,336	15,265		Microsoft Corp.	5.200%	6/1/39	215	237
KLA Corp.	4.650%	7/15/32	6,515	6,661		Microsoft Corp.	5.300%	2/8/41	2,505	2,825
KLA Corp.	5.000%	3/15/49	8,181	8,134		Microsoft Corp.	3.750%	2/12/45	1,720	1,540
KLA Corp.	3.300%	3/1/50	15,959	12,198		Microsoft Corp.	3.700%	8/8/46	56,726	49,771
KLA Corp.	4.950%	7/15/52	16,408	16,586		Microsoft Corp.	4.500%	6/15/47	5,369	5,266
KLA Corp.	5.250%	7/15/62	12,598	13,080		Microsoft Corp.	2.525%	6/1/50	100,405	68,683
Kyndryl Holdings Inc.	2.050%	10/15/26	6,105	5,562		Microsoft Corp.	2.500%	9/15/50	20,587	13,928
						Microsoft Corp.	2.921%	3/17/52	77,142	56,828
						Microsoft Corp.	3.950%	8/8/56	1,173	1,042
						Microsoft Corp.	2.675%	6/1/60	48,560	32,593
						Microsoft Corp.	3.041%	3/17/62	47,974	34,698
						Moody's Corp.	3.750%	3/24/25	5,797	5,707
						Moody's Corp.	3.250%	1/15/28	7,697	7,343
						Moody's Corp.	4.250%	2/1/29	6,957	6,893
						Moody's Corp.	2.000%	8/19/31	35,815	29,766
						Moody's Corp.	2.750%	8/19/41	8,430	6,146
						Moody's Corp.	5.250%	7/15/44	8,851	9,018
						Moody's Corp.	4.875%	12/17/48	3,929	3,714
						Moody's Corp.	3.250%	5/20/50	5,870	4,338
						Moody's Corp.	3.750%	2/25/52	6,995	5,735
						Moody's Corp.	3.100%	11/29/61	6,489	4,406
						Motorola Solutions Inc.	4.600%	2/23/28	12,315	12,250
						Motorola Solutions Inc.	4.600%	5/23/29	3,696	3,673
						Motorola Solutions Inc.	2.300%	11/15/30	6,699	5,658
						Motorola Solutions Inc.	2.750%	5/24/31	8,875	7,579
						Motorola Solutions Inc.	5.500%	9/1/44	6,825	6,786
						NetApp Inc.	1.875%	6/22/25	7,525	7,155

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
NetApp Inc.	2.375%	6/22/27	6,817	6,328	PayPal Holdings Inc.	5.250%	6/1/62	6,783	6,757
NetApp Inc.	2.700%	6/22/30	22,850	20,201	Qorvo Inc.	1.750%	12/15/24	6,437	6,173
Nokia OYJ	6.625%	5/15/39	6,859	6,814	Qorvo Inc.	4.375%	10/15/29	11,312	10,784
Nordson Corp.	5.600%	9/15/28	2,820	2,929	QUALCOMM Inc.	3.450%	5/20/25	16,761	16,469
Nordson Corp.	5.800%	9/15/33	6,581	6,994	QUALCOMM Inc.	3.250%	5/20/27	25,784	24,963
NVIDIA Corp.	3.200%	9/16/26	24,297	23,649	QUALCOMM Inc.	1.300%	5/20/28	23,202	20,548
NVIDIA Corp.	1.550%	6/15/28	17,763	15,910	QUALCOMM Inc.	2.150%	5/20/30	8,374	7,391
NVIDIA Corp.	2.850%	4/1/30	3,667	3,392	QUALCOMM Inc.	1.650%	5/20/32	15,872	12,936
NVIDIA Corp.	2.000%	6/15/31	17,382	14,898	QUALCOMM Inc.	4.250%	5/20/32	5,190	5,156
NVIDIA Corp.	3.500%	4/1/40	16,983	14,744	QUALCOMM Inc.	5.400%	5/20/33	9,748	10,530
NVIDIA Corp.	3.500%	4/1/50	28,625	23,918	QUALCOMM Inc.	4.650%	5/20/35	12,960	13,271
NVIDIA Corp.	3.700%	4/1/60	7,848	6,590	QUALCOMM Inc.	4.800%	5/20/45	21,349	21,212
NXP BV	2.700%	5/1/25	7,164	6,903	QUALCOMM Inc.	4.300%	5/20/47	19,338	17,738
NXP BV	5.350%	3/1/26	7,536	7,570	QUALCOMM Inc.	3.250%	5/20/50	9,323	7,281
NXP BV	3.875%	6/18/26	8,478	8,261	QUALCOMM Inc.	4.500%	5/20/52	12,469	11,652
NXP BV	3.150%	5/1/27	9,008	8,555	QUALCOMM Inc.	6.000%	5/20/53	13,700	15,819
NXP BV	5.550%	12/1/28	8,721	8,977	Quanta Services Inc.	2.900%	10/1/30	14,190	12,500
NXP BV	4.300%	6/18/29	22,333	21,700	Quanta Services Inc.	3.050%	10/1/41	3,671	2,708
NXP BV	3.400%	5/1/30	18,972	17,432	RELX Capital Inc.	4.000%	3/18/29	6,006	5,906
NXP BV	2.500%	5/11/31	23,939	20,361	RELX Capital Inc.	3.000%	5/22/30	10,032	9,223
NXP BV	2.650%	2/15/32	21,022	17,720	RELX Capital Inc.	4.750%	5/20/32	7,980	8,064
NXP BV	5.000%	1/15/33	9,936	9,919	Roper Technologies Inc.	1.000%	9/15/25	9,268	8,665
NXP BV	3.250%	5/11/41	12,997	9,931	Roper Technologies Inc.	3.850%	12/15/25	2,555	2,508
NXP BV	3.125%	2/15/42	6,095	4,555	Roper Technologies Inc.	3.800%	12/15/26	12,179	11,918
NXP BV	3.250%	11/30/51	6,509	4,659	Roper Technologies Inc.	1.400%	9/15/27	11,269	10,077
Oracle Corp.	2.500%	4/1/25	75,670	73,294	Roper Technologies Inc.	4.200%	9/15/28	14,249	14,010
Oracle Corp.	2.950%	5/15/25	25,046	24,328	Roper Technologies Inc.	2.950%	9/15/29	14,475	13,260
Oracle Corp.	1.650%	3/25/26	38,855	36,229	Roper Technologies Inc.	2.000%	6/30/30	11,300	9,603
Oracle Corp.	2.650%	7/15/26	64,336	61,029	Roper Technologies Inc.	1.750%	2/15/31	13,935	11,474
Oracle Corp.	2.800%	4/1/27	45,100	42,547	S&P Global Inc.	2.950%	1/22/27	3,285	3,136
Oracle Corp.	3.250%	11/15/27	10,196	9,686	S&P Global Inc.	2.450%	3/1/27	9,661	9,110
Oracle Corp.	2.300%	3/25/28	29,279	26,667	S&P Global Inc.	4.750%	8/1/28	10,765	10,931
Oracle Corp.	4.500%	5/6/28	4,319	4,320	S&P Global Inc.	2.700%	3/1/29	8,700	8,055
Oracle Corp.	6.150%	11/9/29	7,595	8,164	S&P Global Inc.	4.250%	5/1/29	13,630	13,591
Oracle Corp.	2.950%	4/1/30	41,972	37,882	S&P Global Inc.	2.500%	12/1/29	11,388	10,268
Oracle Corp.	4.650%	5/6/30	9,635	9,587	S&P Global Inc.	1.250%	8/15/30	10,394	8,515
Oracle Corp.	3.250%	5/15/30	3,886	3,564	S&P Global Inc.	2.900%	3/1/32	20,771	18,552
Oracle Corp.	2.875%	3/25/31	45,929	40,674	S&P Global Inc.	3.250%	12/1/49	11,230	8,438
Oracle Corp.	6.250%	11/9/32	5,600	6,090	S&P Global Inc.	3.700%	3/1/52	12,324	10,228
Oracle Corp.	4.900%	2/6/33	15,290	15,218	S&P Global Inc.	2.300%	8/15/60	12,373	7,434
Oracle Corp.	4.300%	7/8/34	20,417	19,065	S&P Global Inc.	3.900%	3/1/62	6,710	5,633
Oracle Corp.	3.900%	5/15/35	12,786	11,384	Salesforce Inc.	3.700%	4/11/28	22,145	21,704
Oracle Corp.	3.850%	7/15/36	26,356	22,977	Salesforce Inc.	1.500%	7/15/28	15,250	13,570
Oracle Corp.	3.800%	11/15/37	27,298	23,229	Salesforce Inc.	1.950%	7/15/31	22,079	18,859
Oracle Corp.	6.500%	4/15/38	17,772	19,660	Salesforce Inc.	2.700%	7/15/41	21,473	16,412
Oracle Corp.	6.125%	7/8/39	12,533	13,353	Salesforce Inc.	2.900%	7/15/51	30,660	21,952
Oracle Corp.	3.600%	4/1/40	45,085	36,056	Salesforce Inc.	3.050%	7/15/61	18,212	12,804
Oracle Corp.	5.375%	7/15/40	31,171	30,678	ServiceNow Inc.	1.400%	9/1/30	20,025	16,470
Oracle Corp.	3.650%	3/25/41	30,978	24,630	Skyworks Solutions Inc.	1.800%	6/1/26	13,579	12,651
Oracle Corp.	4.500%	7/8/44	13,778	12,030	Skyworks Solutions Inc.	3.000%	6/1/31	11,809	10,153
Oracle Corp.	4.125%	5/15/45	28,422	23,281	TD SYNnex Corp.	1.750%	8/9/26	7,373	6,693
Oracle Corp.	4.000%	7/15/46	44,589	35,765	TD SYNnex Corp.	2.375%	8/9/28	9,373	8,239
Oracle Corp.	4.000%	11/15/47	28,172	22,392	Teledyne FLIR LLC	2.500%	8/1/30	8,225	7,074
Oracle Corp.	3.600%	4/1/50	59,123	43,788	Texas Instruments Inc.	1.375%	3/12/25	13,268	12,768
Oracle Corp.	3.950%	3/25/51	46,895	36,861	Texas Instruments Inc.	1.125%	9/15/26	6,660	6,120
Oracle Corp.	6.900%	11/9/52	32,230	37,776	Texas Instruments Inc.	2.900%	11/3/27	12,944	12,354
Oracle Corp.	5.550%	2/6/53	30,950	30,999	Texas Instruments Inc.	4.600%	2/15/28	3,945	4,013
Oracle Corp.	4.375%	5/15/55	8,996	7,472	Texas Instruments Inc.	2.250%	9/4/29	16,961	15,314
Oracle Corp.	3.850%	4/1/60	21,945	15,969	Texas Instruments Inc.	1.750%	5/4/30	10,470	9,053
Oracle Corp.	4.100%	3/25/61	22,104	16,890	Texas Instruments Inc.	1.900%	9/15/31	5,290	4,513
PayPal Holdings Inc.	1.650%	6/1/25	7,635	7,289	Texas Instruments Inc.	4.900%	3/14/33	17,000	17,648
PayPal Holdings Inc.	2.650%	10/1/26	25,620	24,342	Texas Instruments Inc.	3.875%	3/15/39	9,931	9,187
PayPal Holdings Inc.	2.850%	10/1/29	23,804	21,801	Texas Instruments Inc.	4.150%	5/15/48	21,931	19,931
PayPal Holdings Inc.	2.300%	6/1/30	14,887	13,027	Texas Instruments Inc.	2.700%	9/15/51	4,655	3,176
PayPal Holdings Inc.	4.400%	6/1/32	7,835	7,787	Texas Instruments Inc.	4.100%	8/16/52	1,149	1,010
PayPal Holdings Inc.	3.250%	6/1/50	20,088	15,068	Texas Instruments Inc.	5.000%	3/14/53	8,100	8,319
PayPal Holdings Inc.	5.050%	6/1/52	3,837	3,880	Texas Instruments Inc.	5.050%	5/18/63	15,517	15,899

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
TSMC Arizona Corp.	1.750%	10/25/26	17,753	16,383		Ameren Illinois Co.	3.850%	9/1/32	3,349	3,125
TSMC Arizona Corp.	3.875%	4/22/27	9,785	9,580		Ameren Illinois Co.	4.950%	6/1/33	7,110	7,196
TSMC Arizona Corp.	4.125%	4/22/29	6,400	6,288		Ameren Illinois Co.	4.150%	3/15/46	6,285	5,434
TSMC Arizona Corp.	2.500%	10/25/31	17,965	15,386		Ameren Illinois Co.	3.700%	12/1/47	9,008	7,366
TSMC Arizona Corp.	4.250%	4/22/32	7,535	7,397		Ameren Illinois Co.	4.500%	3/15/49	8,467	7,763
TSMC Arizona Corp.	3.125%	10/25/41	13,516	10,922		Ameren Illinois Co.	3.250%	3/15/50	7,050	5,196
TSMC Arizona Corp.	3.250%	10/25/51	24,185	19,010		Ameren Illinois Co.	2.900%	6/15/51	5,095	3,476
TSMC Arizona Corp.	4.500%	4/22/52	3,405	3,366		Ameren Illinois Co.	5.900%	12/1/52	5,880	6,583
Verisk Analytics Inc.	4.000%	6/15/25	12,881	12,712	5	American Electric Power Co. Inc.	1.000%	11/1/25	3,000	2,786
Verisk Analytics Inc.	4.125%	3/15/29	10,907	10,661		American Electric Power Co. Inc.	5.750%	11/1/27	6,646	6,881
Verisk Analytics Inc.	5.500%	6/15/45	6,363	6,279		American Electric Power Co. Inc.	3.200%	11/13/27	3,245	3,091
Verisk Analytics Inc.	3.625%	5/15/50	9,480	7,190	5	American Electric Power Co. Inc.	4.300%	12/1/28	10,720	10,484
VMware LLC	4.500%	5/15/25	22,884	22,664		American Electric Power Co. Inc.	5.200%	1/15/29	7,500	7,610
VMware LLC	1.400%	8/15/26	21,328	19,500		American Electric Power Co. Inc.	2.300%	3/1/30	362	309
VMware LLC	4.650%	5/15/27	14,447	14,322		American Electric Power Co. Inc.	5.950%	11/1/32	3,565	3,807
VMware LLC	3.900%	8/21/27	30,195	29,338		American Electric Power Co. Inc.	5.625%	3/1/33	29,416	30,643
VMware LLC	1.800%	8/15/28	11,424	10,026		American Electric Power Co. Inc.	3.250%	3/1/50	5,732	4,091
VMware LLC	4.700%	5/15/30	13,008	12,835		American Electric Power Co. Inc.	3.875%	2/15/62	5,720	4,836
VMware LLC	2.200%	8/15/31	18,594	15,389		American Water Capital Corp.	3.400%	3/1/25	8,835	8,649
Western Digital Corp.	2.850%	2/1/29	6,890	5,911		American Water Capital Corp.	2.950%	9/1/27	9,170	8,668
Western Digital Corp.	3.100%	2/1/32	6,815	5,427		American Water Capital Corp.	3.750%	9/1/28	7,071	6,807
Workday Inc.	3.500%	4/1/27	14,191	13,723		American Water Capital Corp.	3.450%	6/1/29	16,678	15,750
Workday Inc.	3.700%	4/1/29	5,364	5,152		American Water Capital Corp.	2.800%	5/1/30	5,729	5,133
Workday Inc.	3.800%	4/1/32	10,581	9,860		American Water Capital Corp.	2.300%	6/1/31	455	389
Xilinx Inc.	2.375%	6/1/30	11,220	9,932		American Water Capital Corp.	4.450%	6/1/32	5,800	5,765
				7,398,890		American Water Capital Corp.	6.593%	10/15/37	8,521	9,889
Utilities (2.4%)						American Water Capital Corp.	4.300%	12/1/42	170	153
AEP Texas Inc.	3.950%	6/1/28	12,350	11,902		American Water Capital Corp.	4.300%	9/1/45	8,027	7,096
5 AEP Texas Inc.	2.100%	7/1/30	5,735	4,813		American Water Capital Corp.	4.000%	12/1/46	1,585	1,328
AEP Texas Inc.	3.800%	10/1/47	6,700	5,057		American Water Capital Corp.	3.750%	9/1/47	9,898	8,092
5 AEP Texas Inc.	3.450%	1/15/50	6,413	4,647		American Water Capital Corp.	4.200%	9/1/48	9,270	8,094
AEP Transmission Co. LLC	3.100%	12/1/26	6,433	6,181		American Water Capital Corp.	4.150%	6/1/49	7,210	6,216
AEP Transmission Co. LLC	4.000%	12/1/46	7,175	6,046		American Water Capital Corp.	3.450%	5/1/50	6,797	5,213
AEP Transmission Co. LLC	3.750%	12/1/47	7,610	6,074		American Water Capital Corp.	3.250%	6/1/51	6,435	4,738
AEP Transmission Co. LLC	4.250%	9/15/48	5,853	5,055		Appalachian Power Co.	3.400%	6/1/25	5,267	5,149
AEP Transmission Co. LLC	3.800%	6/15/49	6,991	5,554	5	Appalachian Power Co.	3.300%	6/1/27	5,966	5,673
AEP Transmission Co. LLC	3.150%	9/15/49	6,003	4,300	5	Appalachian Power Co.	2.700%	4/1/31	9,204	7,885
5 AEP Transmission Co. LLC	3.650%	4/1/50	10,320	8,148	5	Appalachian Power Co.	4.500%	8/1/32	6,411	6,175
5 AEP Transmission Co. LLC	2.750%	8/15/51	7,392	4,798		Appalachian Power Co.	7.000%	4/1/38	2,877	3,328
5 AEP Transmission Co. LLC	4.500%	6/15/52	8,440	7,657		Appalachian Power Co.	4.400%	5/15/44	4,996	4,178
AEP Transmission Co. LLC	5.400%	3/15/53	4,795	4,995	5	Appalachian Power Co.	4.450%	6/1/45	9,718	8,225
AES Corp.	1.375%	1/15/26	11,714	10,839	5	Appalachian Power Co.	4.500%	3/1/49	5,796	4,917
AES Corp.	5.450%	6/1/28	9,690	9,842		Appalachian Power Co.	3.700%	5/1/50	7,499	5,625
AES Corp.	2.450%	1/15/31	12,988	10,916		Arizona Public Service Co.	3.150%	5/15/25	5,795	5,645
5 Alabama Power Co.	3.750%	9/1/27	7,365	7,209		Arizona Public Service Co.	2.950%	9/15/27	1,500	1,417
Alabama Power Co.	1.450%	9/15/30	6,402	5,186		Arizona Public Service Co.	2.600%	8/15/29	4,704	4,204
Alabama Power Co.	3.940%	9/1/32	5,971	5,678		Arizona Public Service Co.	2.200%	12/15/31	1,295	1,054
Alabama Power Co.	5.850%	11/15/33	6,000	6,467		Arizona Public Service Co.	6.350%	12/15/32	2,200	2,386
Alabama Power Co.	6.125%	5/15/38	1,857	1,996		Arizona Public Service Co.	5.550%	8/1/33	5,000	5,176
Alabama Power Co.	6.000%	3/1/39	4,042	4,337		Arizona Public Service Co.	5.050%	9/1/41	465	441
Alabama Power Co.	3.850%	12/1/42	3,279	2,768		Arizona Public Service Co.	4.500%	4/1/42	9,916	8,680
Alabama Power Co.	4.150%	8/15/44	7,426	6,400		Arizona Public Service Co.	4.350%	11/15/45	1,350	1,137
Alabama Power Co.	3.750%	3/1/45	5,472	4,463		Arizona Public Service Co.	3.750%	5/15/46	13,030	9,942
Alabama Power Co.	4.300%	1/2/46	12,598	11,023		Arizona Public Service Co.	4.200%	8/15/48	546	443
5 Alabama Power Co.	3.700%	12/1/47	10,340	8,224		Arizona Public Service Co.	4.250%	3/1/49	7,026	5,672
5 Alabama Power Co.	4.300%	7/15/48	4,230	3,685		Arizona Public Service Co.	3.500%	12/1/49	3,905	2,786
Alabama Power Co.	3.450%	10/1/49	25,269	19,173		Arizona Public Service Co.	3.350%	5/15/50	3,225	2,302
Alabama Power Co.	3.125%	7/15/51	9,480	6,778		Arizona Public Service Co.	2.650%	9/15/50	3,454	2,130
Alabama Power Co.	3.000%	3/15/52	19,742	13,804		Atlantic City Electric Co.	2.300%	3/15/31	5,962	5,039
Ameren Corp.	3.650%	2/15/26	5,140	4,989		Atmos Energy Corp.	3.000%	6/15/27	10,650	10,153
Ameren Corp.	5.700%	12/1/26	3,630	3,714		Atmos Energy Corp.	2.625%	9/15/29	6,731	6,123
Ameren Corp.	1.950%	3/15/27	1,920	1,760		Atmos Energy Corp.	1.500%	1/15/31	5,327	4,339
Ameren Corp.	1.750%	3/15/28	6,000	5,308		Atmos Energy Corp.	5.450%	10/15/32	1,955	2,058
Ameren Corp.	3.500%	1/15/31	11,207	10,219		Atmos Energy Corp.	5.900%	11/15/33	5,170	5,613
Ameren Illinois Co.	3.250%	3/1/25	1,583	1,553		Atmos Energy Corp.	5.500%	6/15/41	10,655	11,141
Ameren Illinois Co.	3.800%	5/15/28	7,625	7,428		Atmos Energy Corp.	4.150%	1/15/43	7,997	7,188
Ameren Illinois Co.	1.550%	11/15/30	5,370	4,372		Atmos Energy Corp.	4.125%	10/15/44	4,016	3,570

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Atmos Energy Corp.	4.300%	10/1/48	3,431	3,055	5	CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	2,290	2,240
Atmos Energy Corp.	3.375%	9/15/49	21,720	16,542		CenterPoint Energy Houston Electric LLC	5.300%	4/1/53	2,549	2,671
Atmos Energy Corp.	2.850%	2/15/52	16,815	11,459		CenterPoint Energy Inc.	1.450%	6/1/26	15,195	13,994
Atmos Energy Corp.	5.750%	10/15/52	5,010	5,512		CenterPoint Energy Inc.	5.250%	8/10/26	4,000	4,037
Atmos Energy Corp.	6.200%	11/15/53	6,500	7,634		CenterPoint Energy Inc.	4.250%	11/1/28	1,610	1,549
Avangrid Inc.	3.150%	12/1/24	8,289	8,100		CenterPoint Energy Inc.	2.950%	3/1/30	14,995	13,305
Avangrid Inc.	3.200%	4/15/25	1,672	1,626		CenterPoint Energy Inc.	2.650%	6/1/31	3,326	2,846
Avangrid Inc.	3.800%	6/1/29	12,961	12,200		CenterPoint Energy Inc.	3.700%	9/1/49	10,153	7,659
Avista Corp.	4.350%	6/1/48	4,935	4,169		CenterPoint Energy Resources Corp.	5.250%	3/1/28	9,377	9,617
Avista Corp.	4.000%	4/1/52	6,024	4,806		CenterPoint Energy Resources Corp.	4.000%	4/1/28	4,096	3,988
Baltimore Gas & Electric Co.	2.400%	8/15/26	6,821	6,442		CenterPoint Energy Resources Corp.	1.750%	10/1/30	7,026	5,862
Baltimore Gas & Electric Co.	6.350%	10/1/36	1,659	1,820		CenterPoint Energy Resources Corp.	5.400%	3/1/33	25,138	26,226
Baltimore Gas & Electric Co.	3.500%	8/15/46	6,096	4,697		CenterPoint Energy Resources Corp.	5.850%	1/15/41	7,075	7,453
Baltimore Gas & Electric Co.	3.750%	8/15/47	10,339	8,282		CenterPoint Energy Resources Corp.	4.100%	9/1/47	4,100	3,434
Baltimore Gas & Electric Co.	4.250%	9/15/48	2,903	2,516		Cleco Corporate Holdings LLC	3.743%	5/1/26	6,341	6,118
Baltimore Gas & Electric Co.	3.200%	9/15/49	6,790	4,951		Cleco Corporate Holdings LLC	3.375%	9/15/29	500	439
Baltimore Gas & Electric Co.	2.900%	6/15/50	6,575	4,507		Cleco Corporate Holdings LLC	4.973%	5/1/46	5,682	4,793
Baltimore Gas & Electric Co.	4.550%	6/1/52	6,445	5,913		Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	6,098
Baltimore Gas & Electric Co.	5.400%	6/1/53	15,397	15,941		CMS Energy Corp.	3.000%	5/15/26	6,300	6,018
Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,381	7,266		CMS Energy Corp.	3.450%	8/15/27	5,306	5,054
Berkshire Hathaway Energy Co.	4.050%	4/15/25	4,380	4,329		CMS Energy Corp.	4.875%	3/1/44	6,719	6,385
Berkshire Hathaway Energy Co.	3.250%	4/15/28	8,135	7,728		CMS Energy Corp.	4.750%	6/1/50	7,427	6,727
Berkshire Hathaway Energy Co.	3.700%	7/15/30	19,306	18,287		CMS Energy Corp.	3.750%	12/1/50	3,435	2,746
Berkshire Hathaway Energy Co.	1.650%	5/15/31	7,772	6,238		Commonwealth Edison Co.	2.550%	6/15/26	12,444	11,852
Berkshire Hathaway Energy Co.	6.125%	4/1/36	5,240	5,679		Commonwealth Edison Co.	2.950%	8/15/27	4,830	4,562
Berkshire Hathaway Energy Co.	5.950%	5/15/37	5,516	5,885		Commonwealth Edison Co.	3.700%	8/15/28	4,085	3,950
Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,082	7,991		Commonwealth Edison Co.	2.200%	3/1/30	5,349	4,626
Berkshire Hathaway Energy Co.	4.500%	2/1/45	12,156	11,266		Commonwealth Edison Co.	4.900%	2/1/33	2,915	2,960
Berkshire Hathaway Energy Co.	3.800%	7/15/48	11,334	8,992		Commonwealth Edison Co.	5.900%	3/15/36	4,419	4,781
Berkshire Hathaway Energy Co.	4.450%	1/15/49	13,909	12,201		Commonwealth Edison Co.	6.450%	1/15/38	9,168	10,143
Berkshire Hathaway Energy Co.	4.250%	10/15/50	18,525	15,718		Commonwealth Edison Co.	3.800%	10/1/42	6,100	5,086
Berkshire Hathaway Energy Co.	2.850%	5/15/51	22,312	15,111		Commonwealth Edison Co.	4.600%	8/15/43	6,980	6,469
Berkshire Hathaway Energy Co.	4.600%	5/1/53	13,080	11,674		Commonwealth Edison Co.	4.700%	1/15/44	6,099	5,684
Black Hills Corp.	3.950%	1/15/26	3,485	3,399		Commonwealth Edison Co.	3.700%	3/1/45	10,900	8,816
Black Hills Corp.	3.150%	1/15/27	5,150	4,886		Commonwealth Edison Co.	4.350%	11/15/45	8,023	7,034
Black Hills Corp.	5.950%	3/15/28	3,515	3,643		Commonwealth Edison Co.	3.650%	6/15/46	15,958	12,629
Black Hills Corp.	3.050%	10/15/29	6,147	5,515		Commonwealth Edison Co.	3.750%	8/15/47	10,109	8,166
Black Hills Corp.	4.350%	5/1/33	6,759	6,245		Commonwealth Edison Co.	4.000%	3/1/48	11,062	9,392
Black Hills Corp.	6.150%	5/15/34	4,280	4,474		Commonwealth Edison Co.	4.000%	3/1/49	11,414	9,599
Black Hills Corp.	4.200%	9/15/46	4,060	3,264		Commonwealth Edison Co.	3.200%	11/15/49	8,401	6,040
Black Hills Corp.	3.875%	10/15/49	4,810	3,599		Commonwealth Edison Co.	3.000%	3/1/50	7,994	5,574
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,637	2,484		Commonwealth Edison Co.	2.750%	9/1/51	7,068	4,609
CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	2,202	2,099		Commonwealth Edison Co.	5.300%	2/1/53	4,020	4,096
CenterPoint Energy Houston Electric LLC	5.200%	10/1/28	5,805	5,988		Connecticut Light & Power Co.	0.750%	12/1/25	5,056	4,686
CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	4,880	4,177		Connecticut Light & Power Co.	3.200%	3/15/27	7,315	7,021
CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	2,518	2,228		Connecticut Light & Power Co.	2.050%	7/1/31	6,260	5,206
CenterPoint Energy Houston Electric LLC	4.450%	10/1/32	3,534	3,468		Connecticut Light & Power Co.	4.900%	7/1/33	3,605	3,644
CenterPoint Energy Houston Electric LLC	4.950%	4/1/33	8,385	8,549		Connecticut Light & Power Co.	4.300%	4/15/44	6,005	5,320
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	11,717	9,500		Connecticut Light & Power Co.	4.150%	6/1/45	5,520	4,891
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	3,480	3,201		Connecticut Light & Power Co.	4.000%	4/1/48	11,803	10,073
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	6,400	5,445		Connecticut Light & Power Co.	5.250%	1/15/53	7,220	7,371
CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	7,300	6,444		Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	2,515	2,401
CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	6,264	4,412		Consolidated Edison Co. of New York Inc.	3.800%	5/15/28	1,944	1,879
CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	10,505	7,993		Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,435	1,403
CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	3,617	2,873		Consolidated Edison Co. of New York Inc.	5.200%	3/1/33	7,049	7,297

## Total Bond Market Index Fund

				Face	Market			Face	Market
				Amount	Value*			Amount	Value*
	Coupon	Maturity		(\$000)	(\$000)		Coupon	Maturity	
		Date						Date	



## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Duke Energy Carolinas LLC	6.100%	6/1/37	11,006	11,834		Duke Energy Progress LLC	3.450%	3/15/29	10,711	10,215
Duke Energy Carolinas LLC	6.000%	1/15/38	7,574	8,161		Duke Energy Progress LLC	2.000%	8/15/31	16,683	13,793
Duke Energy Carolinas LLC	6.050%	4/15/38	8,281	8,997		Duke Energy Progress LLC	5.250%	3/15/33	4,280	4,423
Duke Energy Carolinas LLC	5.300%	2/15/40	10,953	11,078		Duke Energy Progress LLC	6.300%	4/1/38	5,887	6,505
Duke Energy Carolinas LLC	4.250%	12/15/41	7,035	6,230		Duke Energy Progress LLC	4.100%	5/15/42	5,722	4,950
Duke Energy Carolinas LLC	4.000%	9/30/42	8,499	7,266		Duke Energy Progress LLC	4.100%	3/15/43	7,649	6,513
Duke Energy Carolinas LLC	3.750%	6/1/45	9,753	7,815		Duke Energy Progress LLC	4.375%	3/30/44	6,410	5,692
Duke Energy Carolinas LLC	3.875%	3/15/46	11,884	9,652		Duke Energy Progress LLC	4.150%	12/1/44	9,286	7,929
Duke Energy Carolinas LLC	3.700%	12/1/47	11,298	8,891		Duke Energy Progress LLC	4.200%	8/15/45	9,147	7,833
Duke Energy Carolinas LLC	3.950%	3/15/48	4,110	3,400		Duke Energy Progress LLC	3.700%	10/15/46	9,605	7,525
Duke Energy Carolinas LLC	3.200%	8/15/49	9,282	6,766		Duke Energy Progress LLC	3.600%	9/15/47	8,920	6,875
Duke Energy Carolinas LLC	3.450%	4/15/51	8,356	6,325		Duke Energy Progress LLC	2.500%	8/15/50	5,107	3,216
Duke Energy Carolinas LLC	5.350%	1/15/53	12,027	12,343		Duke Energy Progress LLC	2.900%	8/15/51	8,860	5,987
Duke Energy Carolinas LLC	5.400%	1/15/54	5,250	5,424		Duke Energy Progress LLC	4.000%	4/1/52	5,750	4,767
Duke Energy Corp.	0.900%	9/15/25	7,056	6,580		Duke Energy Progress LLC	5.350%	3/15/53	6,910	7,016
Duke Energy Corp.	5.000%	12/8/25	2,200	2,208	5	Duke Energy Progress NC Storm Funding LLC	1.295%	7/1/28	3,413	3,134
Duke Energy Corp.	2.650%	9/1/26	14,718	13,966		Duke Energy Progress NC Storm Funding LLC	2.387%	7/1/37	4,700	3,823
Duke Energy Corp.	3.150%	8/15/27	16,776	15,868	5	Duke Energy Progress NC Storm Funding LLC	2.799%	7/1/41	4,175	3,131
Duke Energy Corp.	5.000%	12/8/27	5,575	5,640		East Ohio Gas Co.	2.000%	6/15/30	1,000	830
Duke Energy Corp.	4.300%	3/15/28	4,360	4,297	5	Edison International	4.700%	8/15/25	5,398	5,333
Duke Energy Corp.	3.400%	6/15/29	7,889	7,412		Edison International	5.750%	6/15/27	15,749	16,100
Duke Energy Corp.	2.450%	6/1/30	19,901	17,389	7	Edison International	4.125%	3/15/28	7,397	7,146
Duke Energy Corp.	2.550%	6/15/31	11,085	9,460		Edison International	6.950%	11/15/29	2,140	2,326
Duke Energy Corp.	4.500%	8/15/32	14,889	14,432		El Paso Electric Co.	6.000%	5/15/35	3,715	3,772
Duke Energy Corp.	5.750%	9/15/33	10,765	11,403		El Paso Electric Co.	5.000%	12/1/44	4,618	3,887
Duke Energy Corp.	3.300%	6/15/41	3,575	2,742		Emera US Finance LP	3.550%	6/15/26	9,881	9,514
Duke Energy Corp.	4.800%	12/15/45	5,576	5,105		Emera US Finance LP	4.750%	6/15/46	18,439	15,193
Duke Energy Corp.	3.750%	9/1/46	23,338	18,069		Enel Americas SA	4.000%	10/25/26	7,753	7,546
Duke Energy Corp.	3.950%	8/15/47	3,057	2,423		Enel Chile SA	4.875%	6/12/28	13,471	13,260
Duke Energy Corp.	4.200%	6/15/49	9,037	7,419		Entergy Arkansas LLC	3.500%	4/1/26	6,503	6,326
Duke Energy Corp.	3.500%	6/15/51	9,375	6,899		Entergy Arkansas LLC	5.150%	1/15/33	5,545	5,655
Duke Energy Corp.	5.000%	8/15/52	10,312	9,643		Entergy Arkansas LLC	5.300%	9/15/33	4,615	4,738
Duke Energy Corp.	6.100%	9/15/53	15,595	16,956		Entergy Arkansas LLC	4.200%	4/1/49	5,428	4,655
Duke Energy Corp.	3.250%	1/15/82	3,316	2,596		Entergy Arkansas LLC	2.650%	6/15/51	10,070	6,345
Duke Energy Florida LLC	3.200%	1/15/27	4,792	4,632		Entergy Corp.	0.900%	9/15/25	10,888	10,138
Duke Energy Florida LLC	3.800%	7/15/28	6,163	5,982		Entergy Corp.	2.950%	9/1/26	11,639	11,060
Duke Energy Florida LLC	2.500%	12/1/29	16,335	14,573		Entergy Corp.	1.900%	6/15/28	2,933	2,598
Duke Energy Florida LLC	1.750%	6/15/30	8,374	6,995		Entergy Corp.	2.800%	6/15/30	18,520	16,334
Duke Energy Florida LLC	2.400%	12/15/31	8,795	7,434		Entergy Corp.	2.400%	6/15/31	8,309	6,953
Duke Energy Florida LLC	5.875%	11/15/33	4,500	4,853		Entergy Corp.	3.750%	6/15/50	8,660	6,538
Duke Energy Florida LLC	6.350%	9/15/37	9,749	10,834		Entergy Louisiana LLC	2.400%	10/1/26	8,093	7,579
Duke Energy Florida LLC	6.400%	6/15/38	10,922	12,230		Entergy Louisiana LLC	3.120%	9/1/27	7,267	6,864
Duke Energy Florida LLC	5.650%	4/1/40	2,855	2,967		Entergy Louisiana LLC	3.250%	4/1/28	5,537	5,202
Duke Energy Florida LLC	3.850%	11/15/42	2,006	1,656		Entergy Louisiana LLC	1.600%	12/15/30	4,480	3,590
Duke Energy Florida LLC	3.400%	10/1/46	9,910	7,443		Entergy Louisiana LLC	3.050%	6/1/31	12,389	10,944
Duke Energy Florida LLC	4.200%	7/15/48	7,260	6,294		Entergy Louisiana LLC	2.350%	6/15/32	8,145	6,767
Duke Energy Florida LLC	3.000%	12/15/51	5,750	3,935		Entergy Louisiana LLC	4.000%	3/15/33	14,380	13,419
Duke Energy Florida LLC	5.950%	11/15/52	3,000	3,297		Entergy Louisiana LLC	3.100%	6/15/41	6,752	5,107
Duke Energy Florida LLC	6.200%	11/15/53	6,500	7,438		Entergy Louisiana LLC	4.950%	1/15/45	12,285	11,364
5 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	3,876	3,626		Entergy Louisiana LLC	4.200%	9/1/48	9,910	8,282
Duke Energy Indiana LLC	6.120%	10/15/35	6,018	6,433		Entergy Louisiana LLC	4.200%	4/1/50	10,570	8,984
Duke Energy Indiana LLC	6.350%	8/15/38	9,822	10,926		Entergy Louisiana LLC	2.900%	3/15/51	11,500	7,675
Duke Energy Indiana LLC	6.450%	4/1/39	4,557	5,094		Entergy Louisiana LLC	4.750%	9/15/52	2,640	2,428
5 Duke Energy Indiana LLC	4.900%	7/15/43	4,172	4,014		Entergy Mississippi LLC	2.850%	6/1/28	11,589	10,719
Duke Energy Indiana LLC	3.750%	5/15/46	20,128	16,084		Entergy Mississippi LLC	5.000%	9/1/33	4,000	4,026
5 Duke Energy Indiana LLC	3.250%	10/1/49	6,201	4,511		Entergy Mississippi LLC	3.850%	6/1/49	6,550	5,256
Duke Energy Indiana LLC	2.750%	4/1/50	6,514	4,222		Entergy Texas Inc.	1.750%	3/15/31	11,218	9,169
Duke Energy Indiana LLC	5.400%	4/1/53	2,873	2,929		Entergy Texas Inc.	4.500%	3/30/39	879	806
Duke Energy Ohio Inc.	3.650%	2/1/29	16,090	15,517		Entergy Texas Inc.	3.550%	9/30/49	5,324	4,033
Duke Energy Ohio Inc.	2.125%	6/1/30	5,200	4,421		Entergy Texas Inc.	5.800%	9/1/53	2,410	2,592
Duke Energy Ohio Inc.	5.250%	4/1/33	8,684	8,957		Essential Utilities Inc.	3.566%	5/1/29	9,159	8,558
Duke Energy Ohio Inc.	3.700%	6/15/46	7,073	5,583		Essential Utilities Inc.	2.704%	4/15/30	8,330	7,294
Duke Energy Ohio Inc.	4.300%	2/1/49	3,518	2,995		Essential Utilities Inc.	4.276%	5/1/49	6,590	5,494
Duke Energy Ohio Inc.	5.650%	4/1/53	1,508	1,588		Essential Utilities Inc.	3.351%	4/15/50	6,844	4,874
Duke Energy Progress LLC	3.250%	8/15/25	13,585	13,272						
Duke Energy Progress LLC	3.700%	9/1/28	8,550	8,289						

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
	Essential Utilities Inc.	5.300%	5/1/52	11,430	10,965			Georgia Power Co.	4.650%	5/16/28	9,264	9,337
	Evergy Inc.	2.900%	9/15/29	8,293	7,505	5		Georgia Power Co.	2.650%	9/15/29	5,346	4,847
	Evergy Kansas Central Inc.	2.550%	7/1/26	6,601	6,254			Georgia Power Co.	4.950%	5/17/33	19,792	20,001
	Evergy Kansas Central Inc.	3.100%	4/1/27	13,500	12,857	5		Georgia Power Co.	4.750%	9/1/40	9,537	8,890
	Evergy Kansas Central Inc.	4.125%	3/1/42	9,127	7,862			Georgia Power Co.	4.300%	3/15/42	14,697	13,030
	Evergy Kansas Central Inc.	4.100%	4/1/43	5,640	4,757			Georgia Power Co.	4.300%	3/15/43	7,428	6,466
	Evergy Kansas Central Inc.	4.250%	12/1/45	4,329	3,668	5		Georgia Power Co.	3.700%	1/30/50	7,794	6,177
	Evergy Kansas Central Inc.	3.250%	9/1/49	5,450	3,857	5		Georgia Power Co.	3.250%	3/15/51	9,755	7,081
	Evergy Kansas Central Inc.	3.450%	4/15/50	5,000	3,668			Iberdrola International BV	6.750%	7/15/36	6,131	7,123
5	Evergy Kansas Central Inc.	5.700%	3/15/53	4,820	5,036	5		Idaho Power Co.	5.500%	3/15/53	4,675	4,825
	Evergy Metro Inc.	2.250%	6/1/30	6,971	5,940	5		Idaho Power Co.	5.800%	4/1/54	9,250	9,902
	Evergy Metro Inc.	5.300%	10/1/41	8,090	8,009			Indiana Michigan Power Co.	3.850%	5/15/28	11,585	11,181
	Evergy Metro Inc.	4.200%	6/15/47	7,345	6,215			Indiana Michigan Power Co.	6.050%	3/15/37	7,594	8,101
	Evergy Metro Inc.	4.200%	3/15/48	3,668	3,093	5		Indiana Michigan Power Co.	4.550%	3/15/46	6,755	6,050
5	Evergy Metro Inc.	4.125%	4/1/49	2,753	2,265	5		Indiana Michigan Power Co.	3.750%	7/1/47	9,780	7,484
	Eversource Energy	3.150%	1/15/25	5,797	5,654			Indiana Michigan Power Co.	3.250%	5/1/51	13,990	9,982
5	Eversource Energy	3.300%	1/15/28	7,696	7,286			Indiana Michigan Power Co.	5.625%	4/1/53	4,565	4,804
	Eversource Energy	5.450%	3/1/28	18,236	18,759			Interstate Power & Light Co.	3.250%	12/1/24	13,102	12,829
5	Eversource Energy	4.250%	4/1/29	7,190	6,986			Interstate Power & Light Co.	4.100%	9/26/28	8,425	8,187
5	Eversource Energy	1.650%	8/15/30	10,445	8,504			Interstate Power & Light Co.	3.600%	4/1/29	5,366	5,087
	Eversource Energy	2.550%	3/15/31	5,200	4,398			Interstate Power & Light Co.	2.300%	6/1/30	6,075	5,204
	Eversource Energy	3.375%	3/1/32	7,417	6,574			Interstate Power & Light Co.	5.700%	10/15/33	3,895	4,100
	Eversource Energy	5.125%	5/15/33	8,975	9,023			Interstate Power & Light Co.	6.250%	7/15/39	3,895	4,208
	Eversource Energy	3.450%	1/15/50	9,713	7,022			Interstate Power & Light Co.	3.700%	9/15/46	4,282	3,272
5	Exelon Corp.	3.950%	6/15/25	23,702	23,304			Interstate Power & Light Co.	3.500%	9/30/49	1,401	1,046
	Exelon Corp.	3.400%	4/15/26	14,760	14,297			Interstate Power & Light Co.	3.100%	11/30/51	5,685	3,865
	Exelon Corp.	2.750%	3/15/27	1,315	1,238			IPALCO Enterprises Inc.	4.250%	5/1/30	6,090	5,636
	Exelon Corp.	5.150%	3/15/28	13,558	13,761			ITC Holdings Corp.	3.250%	6/30/26	7,130	6,857
	Exelon Corp.	4.050%	4/15/30	23,935	22,871			ITC Holdings Corp.	3.350%	11/15/27	9,646	9,169
	Exelon Corp.	3.350%	3/15/32	21,707	19,421			ITC Holdings Corp.	5.300%	7/1/43	12,262	11,841
5	Exelon Corp.	5.300%	3/15/33	10,804	11,036	5		John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,752	2,585
	Exelon Corp.	4.950%	6/15/35	8,587	8,246	5		Kentucky Utilities Co.	5.450%	4/15/33	4,740	4,930
	Exelon Corp.	5.625%	6/15/35	9,889	10,190			Kentucky Utilities Co.	5.125%	11/1/40	9,314	9,090
	Exelon Corp.	5.100%	6/15/45	6,787	6,416			Kentucky Utilities Co.	4.375%	10/1/45	7,765	6,720
	Exelon Corp.	4.450%	4/15/46	10,923	9,498			Kentucky Utilities Co.	3.300%	6/1/50	7,473	5,465
	Exelon Corp.	4.700%	4/15/50	14,980	13,535			Louisville Gas & Electric Co.	3.300%	10/1/25	4,350	4,245
	Exelon Corp.	4.100%	3/15/52	3,110	2,527	5		Louisville Gas & Electric Co.	5.450%	4/15/33	2,675	2,789
	Exelon Corp.	5.600%	3/15/53	8,791	8,945	5		Louisville Gas & Electric Co.	4.250%	4/1/49	12,492	10,618
	Florida Power & Light Co.	2.850%	4/1/25	22,582	22,046			MidAmerican Energy Co.	3.100%	5/1/27	7,021	6,718
	Florida Power & Light Co.	3.125%	12/1/25	9,450	9,192			MidAmerican Energy Co.	3.650%	4/15/29	13,771	13,164
5	Florida Power & Light Co.	4.450%	5/15/26	9,100	9,109			MidAmerican Energy Co.	6.750%	12/30/31	4,483	5,104
	Florida Power & Light Co.	3.300%	5/30/27	4,317	4,135			MidAmerican Energy Co.	5.350%	1/15/34	5,000	5,264
	Florida Power & Light Co.	4.400%	5/15/28	11,500	11,523	5		MidAmerican Energy Co.	5.750%	11/1/35	3,202	3,410
	Florida Power & Light Co.	4.625%	5/15/30	11,000	11,099	5		MidAmerican Energy Co.	5.800%	10/15/36	9,377	10,049
	Florida Power & Light Co.	2.450%	2/3/32	17,457	15,003			MidAmerican Energy Co.	4.800%	9/15/43	6,411	6,045
	Florida Power & Light Co.	5.100%	4/1/33	4,390	4,536			MidAmerican Energy Co.	4.400%	10/15/44	4,513	4,038
	Florida Power & Light Co.	4.800%	5/15/33	6,411	6,478			MidAmerican Energy Co.	4.250%	5/1/46	8,275	7,221
	Florida Power & Light Co.	5.625%	4/1/34	3,410	3,663			MidAmerican Energy Co.	3.950%	8/1/47	6,527	5,451
	Florida Power & Light Co.	4.950%	6/1/35	1,918	1,947			MidAmerican Energy Co.	3.650%	8/1/48	13,426	10,690
	Florida Power & Light Co.	5.650%	2/1/37	5,067	5,378			MidAmerican Energy Co.	4.250%	7/15/49	6,108	5,346
	Florida Power & Light Co.	5.950%	2/1/38	9,766	10,674			MidAmerican Energy Co.	3.150%	4/15/50	7,382	5,308
	Florida Power & Light Co.	5.960%	4/1/39	1,902	2,108			MidAmerican Energy Co.	5.850%	9/15/54	13,200	14,623
	Florida Power & Light Co.	5.690%	3/1/40	1,057	1,142			Mississippi Power Co.	3.950%	3/30/28	3,172	3,076
	Florida Power & Light Co.	5.250%	2/1/41	2,841	2,900	5		Mississippi Power Co.	4.250%	3/15/42	8,161	6,973
	Florida Power & Light Co.	4.125%	2/1/42	18,542	16,699			National Fuel Gas Co.	5.200%	7/15/25	2,927	2,913
	Florida Power & Light Co.	4.050%	6/1/42	8,824	7,822			National Fuel Gas Co.	5.500%	1/15/26	5,036	5,039
	Florida Power & Light Co.	3.800%	12/15/42	6,330	5,538			National Fuel Gas Co.	5.500%	10/1/26	3,050	3,062
	Florida Power & Light Co.	4.050%	10/1/44	4,785	4,186			National Fuel Gas Co.	3.950%	9/15/27	4,596	4,375
	Florida Power & Light Co.	3.700%	12/1/47	11,075	8,979			National Fuel Gas Co.	4.750%	9/1/28	10,726	10,398
	Florida Power & Light Co.	3.950%	3/1/48	27,718	23,646			National Fuel Gas Co.	2.950%	3/1/31	5,113	4,289
	Florida Power & Light Co.	3.990%	3/1/49	2,392	2,048			National Grid plc	5.602%	6/12/28	4,375	4,511
	Florida Power & Light Co.	3.150%	10/1/49	15,140	11,161			National Grid plc	5.809%	6/12/33	9,488	9,974
	Florida Power & Light Co.	2.875%	12/4/51	15,410	10,697			National Grid USA	5.803%	4/1/35	3,578	3,635
	Florida Power & Light Co.	5.300%	4/1/53	5,945	6,234			National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	10,497	10,226
	Fortis Inc.	3.055%	10/4/26	13,438	12,759							
	Georgia Power Co.	3.250%	4/1/26	9,405	9,045							
	Georgia Power Co.	3.250%	3/30/27	8,046	7,683							

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	National Rural Utilities Cooperative Finance Corp.	3.450%	6/15/25	4,759	4,661		NextEra Energy Capital Holdings Inc.	5.250%	2/28/53	29,700	29,117
	National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	2,812	2,840	5	NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	9,577	8,304
5	National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	10,203	9,913	5	NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	6,085	5,700
5	National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	18,149	16,669		NiSource Inc.	0.950%	8/15/25	14,605	13,653
	National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	6,224	5,907		NiSource Inc.	3.490%	5/15/27	11,676	11,247
	National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	808	774		NiSource Inc.	5.250%	3/30/28	4,183	4,272
	National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	2,979	3,016		NiSource Inc.	2.950%	9/1/29	14,307	13,075
5	National Rural Utilities Cooperative Finance Corp.	5.050%	9/15/28	5,505	5,626		NiSource Inc.	3.600%	5/1/30	6,784	6,329
	National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	7,101	6,875		NiSource Inc.	1.700%	2/15/31	19,450	15,821
	National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	9,049	8,599		NiSource Inc.	5.400%	6/30/33	6,450	6,655
	National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	7,932	6,877		NiSource Inc.	5.950%	6/15/41	7,817	8,154
5	National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	1,190	935		NiSource Inc.	5.250%	2/15/43	3,027	2,943
5	National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	6,435	5,130		NiSource Inc.	4.800%	2/15/44	5,259	4,835
5	National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	2,035	2,437		NiSource Inc.	5.650%	2/1/45	5,550	5,588
	National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	11,899	11,160		NiSource Inc.	4.375%	5/15/47	30,232	26,096
	National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	4,628	4,390		NiSource Inc.	3.950%	3/30/48	2,840	2,300
	National Rural Utilities Cooperative Finance Corp.	5.800%	1/15/33	2,905	3,080		Northern States Power Co.	2.250%	4/1/31	2,525	2,167
5	National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	6,615	6,331		Northern States Power Co.	6.250%	6/1/36	3,695	4,086
	National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	11,069	9,685		Northern States Power Co.	6.200%	7/1/37	5,941	6,531
	National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	15,535	13,546		Northern States Power Co.	5.350%	11/1/39	11,151	11,438
5	Nevada Power Co.	3.700%	5/1/29	12,145	11,662		Northern States Power Co.	3.400%	8/15/42	5,952	4,738
5	Nevada Power Co.	2.400%	5/1/30	8,190	7,110		Northern States Power Co.	4.125%	5/15/44	1,678	1,456
5	Nevada Power Co.	6.650%	4/1/36	4,957	5,454		Northern States Power Co.	4.000%	8/15/45	3,270	2,721
5	Nevada Power Co.	6.750%	7/1/37	4,704	5,345		Northern States Power Co.	3.600%	5/15/46	655	516
5	Nevada Power Co.	3.125%	8/1/50	5,019	3,478		Northern States Power Co.	3.600%	9/15/47	1,995	1,573
5	Nevada Power Co.	5.900%	5/1/53	3,555	3,822		Northern States Power Co.	2.900%	3/1/50	5,861	4,108
	Nevada Power Co.	6.000%	3/15/54	6,235	6,842		Northern States Power Co.	2.600%	6/1/51	1,392	911
	NextEra Energy Capital Holdings Inc.	6.051%	3/1/25	3,485	3,516		Northern States Power Co.	3.200%	4/1/52	5,051	3,732
	NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	4,800	4,758		Northern States Power Co.	4.500%	6/1/52	7,535	6,952
	NextEra Energy Capital Holdings Inc.	5.749%	9/1/25	16,030	16,198		Northern States Power Co.	5.100%	5/15/53	5,435	5,507
	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	22,684	21,863		NorthWestern Corp.	4.176%	11/15/44	5,620	4,654
	NextEra Energy Capital Holdings Inc.	4.900%	2/28/28	15,930	16,072		NSTAR Electric Co.	3.200%	5/15/27	7,540	7,283
	NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	6,598	5,856		NSTAR Electric Co.	3.250%	5/15/29	6,193	5,825
	NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	7,602	7,192		NSTAR Electric Co.	3.950%	4/1/30	2,806	2,682
	NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	7,223	6,488		NSTAR Electric Co.	5.500%	3/15/40	5,636	5,723
	NextEra Energy Capital Holdings Inc.	5.000%	2/28/30	5,100	5,157		NSTAR Electric Co.	4.400%	3/1/44	3,501	3,172
	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	35,979	30,779		NSTAR Electric Co.	4.950%	9/15/52	2,406	2,351
	NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	4,728	4,766		Oglethorpe Power Corp.	5.950%	11/1/39	3,865	3,954
	NextEra Energy Capital Holdings Inc.	5.050%	2/28/33	25,912	26,024		Oglethorpe Power Corp.	5.375%	11/1/40	8,960	8,626
							Oglethorpe Power Corp.	4.500%	4/1/47	7,065	6,000
						7	Oglethorpe Power Corp.	5.050%	10/1/48	3,215	2,961
							Oglethorpe Power Corp.	5.250%	9/1/50	1,743	1,651
							Oglethorpe Power Corp.	6.200%	12/1/53	6,275	6,752
						5	Ohio Edison Co.	6.875%	7/15/36	3,205	3,603
							Ohio Power Co.	2.600%	4/1/30	800	701
						5	Ohio Power Co.	1.625%	1/15/31	6,255	5,060
							Ohio Power Co.	5.000%	6/1/33	4,439	4,469
							Ohio Power Co.	4.150%	4/1/48	5,360	4,487
						5	Ohio Power Co.	4.000%	6/1/49	5,970	4,875
							Ohio Power Co.	2.900%	10/1/51	4,555	3,094
							Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	5,541
							Oklahoma Gas & Electric Co.	3.250%	4/1/30	9,623	8,787
							Oklahoma Gas & Electric Co.	5.400%	1/15/33	5,979	6,244
							Oklahoma Gas & Electric Co.	4.150%	4/1/47	4,220	3,537
							Oklahoma Gas & Electric Co.	3.850%	8/15/47	5,668	4,482
							Oklahoma Gas & Electric Co.	5.600%	4/1/53	5,000	5,247
							Oncor Electric Delivery Co. LLC	2.950%	4/1/25	10,397	10,143
						7	Oncor Electric Delivery Co. LLC	0.550%	10/1/25	2,990	2,783
							Oncor Electric Delivery Co. LLC	4.300%	5/15/28	10,000	9,876
							Oncor Electric Delivery Co. LLC	3.700%	11/15/28	6,435	6,217
							Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,965	2,073
							Oncor Electric Delivery Co. LLC	2.750%	5/15/30	9,275	8,325
							Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,994	6,851
							Oncor Electric Delivery Co. LLC	4.550%	9/15/32	4,521	4,480

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
7	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	3,971	4,629		PECO Energy Co.	2.850%	9/15/51	4,905	3,287
	Oncor Electric Delivery Co. LLC	5.650%	11/15/33	4,000	4,267		PECO Energy Co.	4.600%	5/15/52	4,468	4,204
	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,992	2,443		PECO Energy Co.	4.375%	8/15/52	6,143	5,535
	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	7,105	7,257	5	PG&E Energy Recovery Funding LLC	1.460%	7/15/31	3,481	3,059
	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	5,254	4,926	5	PG&E Energy Recovery Funding LLC	2.280%	1/15/36	8,150	6,349
	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	2,560	2,737	5	PG&E Energy Recovery Funding LLC	2.822%	7/15/46	5,485	3,986
	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	13,256	10,980	5	PG&E Energy Recovery Funding LLC	5.256%	1/15/38	19,340	19,777
5	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	13,639	11,199	5	PG&E Recovery Funding LLC	5.536%	7/15/47	6,020	6,276
	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	9,849	7,073	5	PG&E Wildfire Recovery Funding LLC	3.594%	6/1/30	11,423	11,007
	Oncor Electric Delivery Co. LLC	3.700%	5/15/50	8,009	6,490	5	PG&E Wildfire Recovery Funding LLC	4.022%	6/1/31	4,247	4,120
	Oncor Electric Delivery Co. LLC	2.700%	11/15/51	3,487	2,303	5	PG&E Wildfire Recovery Funding LLC	4.263%	6/1/36	4,034	3,844
	Oncor Electric Delivery Co. LLC	4.950%	9/15/52	5,185	5,105	5	PG&E Wildfire Recovery Funding LLC	4.722%	6/1/37	6,055	5,983
	Oncor Electric Delivery Co. LLC	4.950%	9/15/52	12,500	12,260	5	PG&E Wildfire Recovery Funding LLC	5.081%	6/1/41	5,685	5,575
	Oncor Electric Delivery Co. LLC	5.350%	10/1/52	5,507	5,717	5	PG&E Wildfire Recovery Funding LLC	4.451%	12/1/47	15,580	14,146
7	ONE Gas Inc.	5.100%	4/1/29	2,500	2,550	5	PG&E Wildfire Recovery Funding LLC	5.212%	12/1/47	17,105	17,276
	ONE Gas Inc.	2.000%	5/15/30	3,920	3,333	5	PG&E Wildfire Recovery Funding LLC	4.674%	12/1/51	3,400	3,187
	ONE Gas Inc.	4.658%	2/1/44	6,485	5,877	5	PG&E Wildfire Recovery Funding LLC	5.099%	6/1/52	5,630	5,640
	ONE Gas Inc.	4.500%	11/1/48	7,424	6,554	5	Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	6,710	6,278
	Pacific Gas & Electric Co.	3.500%	6/15/25	7,569	7,344	5	Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	4,500	3,841
	Pacific Gas & Electric Co.	3.450%	7/1/25	1,933	1,873	5	Piedmont Natural Gas Co. Inc.	5.400%	6/15/33	4,915	5,062
	Pacific Gas & Electric Co.	3.150%	1/1/26	30,283	29,010	5	Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,640	2,359
	Pacific Gas & Electric Co.	2.100%	8/1/27	5,413	4,882	5	Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,650	3,416
	Pacific Gas & Electric Co.	3.300%	12/1/27	34,312	32,047	5	Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	13,099	9,141
	Pacific Gas & Electric Co.	3.000%	6/15/28	3,076	2,804	5	Pinnacle West Capital Corp.	1.300%	6/15/25	10,615	9,998
	Pacific Gas & Electric Co.	3.750%	7/1/28	19,825	18,570	5	Potomac Electric Power Co.	6.500%	11/15/37	7,787	8,919
	Pacific Gas & Electric Co.	6.100%	1/15/29	11,025	11,402	5	Potomac Electric Power Co.	4.150%	3/15/43	7,217	6,435
	Pacific Gas & Electric Co.	4.550%	7/1/30	41,396	39,438	5	PPL Capital Funding Inc.	3.100%	5/15/26	10,832	10,387
	Pacific Gas & Electric Co.	2.500%	2/1/31	28,873	23,848	5	PPL Electric Utilities Corp.	5.000%	5/15/33	12,690	12,987
	Pacific Gas & Electric Co.	3.250%	6/1/31	6,189	5,364	5	PPL Electric Utilities Corp.	6.250%	5/15/39	6,229	6,993
	Pacific Gas & Electric Co.	6.150%	1/15/33	7,720	8,003	5	PPL Electric Utilities Corp.	4.125%	6/15/44	3,455	3,021
	Pacific Gas & Electric Co.	6.400%	6/15/33	7,535	7,934	5	PPL Electric Utilities Corp.	4.150%	10/1/45	5,895	5,113
	Pacific Gas & Electric Co.	6.950%	3/15/34	11,000	12,111	5	PPL Electric Utilities Corp.	3.950%	6/1/47	6,740	5,717
	Pacific Gas & Electric Co.	4.500%	7/1/40	28,221	23,840	5	PPL Electric Utilities Corp.	4.150%	6/15/48	4,679	4,124
	Pacific Gas & Electric Co.	3.300%	8/1/40	11,892	8,716	5	PPL Electric Utilities Corp.	5.250%	5/15/53	10,330	10,667
	Pacific Gas & Electric Co.	4.200%	6/1/41	9,388	7,519	5	Progress Energy Inc.	7.750%	3/1/31	6,298	7,276
	Pacific Gas & Electric Co.	4.750%	2/15/44	15,345	12,824	5	Progress Energy Inc.	6.000%	12/1/39	3,324	3,487
	Pacific Gas & Electric Co.	4.300%	3/15/45	11,211	8,767	5	Public Service Co. of Colorado	3.700%	6/15/28	5,625	5,412
	Pacific Gas & Electric Co.	4.250%	3/15/46	5,969	4,599	5	Public Service Co. of Colorado	1.900%	1/15/31	5,841	4,846
	Pacific Gas & Electric Co.	3.950%	12/1/47	29,841	21,936	5	Public Service Co. of Colorado	1.875%	6/15/31	11,030	9,106
	Pacific Gas & Electric Co.	4.950%	7/1/50	47,493	40,728	5	Public Service Co. of Colorado	4.100%	6/1/32	5,925	5,658
	Pacific Gas & Electric Co.	3.500%	8/1/50	28,933	20,047	5	Public Service Co. of Colorado	6.250%	9/1/37	2,033	2,212
	Pacific Gas & Electric Co.	6.750%	1/15/53	6,835	7,454	5	Public Service Co. of Colorado	3.600%	9/15/42	9,542	7,555
	Pacific Gas & Electric Co.	6.700%	4/1/53	8,075	8,790	5	Public Service Co. of Colorado	4.300%	3/15/44	2,207	1,908
	PacifiCorp	3.500%	6/15/29	14,167	13,285	5	Public Service Co. of Colorado	3.800%	6/15/47	2,399	1,910
	PacifiCorp	2.700%	9/15/30	6,648	5,750	5	Public Service Co. of Colorado	4.100%	6/15/48	4,505	3,676
	PacifiCorp	7.700%	11/15/31	1,399	1,634	5	Public Service Co. of Colorado	4.050%	9/15/49	7,307	5,949
	PacifiCorp	5.250%	6/15/35	3,987	3,994	5	Public Service Co. of Colorado	3.200%	3/1/50	4,163	2,969
	PacifiCorp	6.100%	8/1/36	5,828	6,234	5	Public Service Co. of Colorado	2.700%	1/15/51	6,574	4,161
	PacifiCorp	5.750%	4/1/37	10,640	10,925	5	Public Service Co. of Colorado	4.500%	6/1/52	6,460	5,657
	PacifiCorp	6.250%	10/15/37	8,982	9,633	5	Public Service Co. of Colorado	5.250%	4/1/53	16,205	16,162
	PacifiCorp	6.350%	7/15/38	4,412	4,762	5	Public Service Co. of New Hampshire	5.350%	10/1/33	4,500	4,716
	PacifiCorp	6.000%	1/15/39	5,505	5,773	5	Public Service Co. of New Hampshire	3.600%	7/1/49	5,714	4,526
	PacifiCorp	4.100%	2/1/42	5,780	4,803	5	Public Service Co. of New Hampshire	5.150%	1/15/53	4,890	4,957
	PacifiCorp	4.125%	1/15/49	9,757	7,921	5	Public Service Co. of Oklahoma	5.250%	1/15/33	5,585	5,629
	PacifiCorp	4.150%	2/15/50	6,364	5,166	5					
	PacifiCorp	3.300%	3/15/51	7,800	5,420	5					
	PacifiCorp	2.900%	6/15/52	20,068	12,921	5					
	PacifiCorp	5.350%	12/1/53	10,105	9,718	5					
	PacifiCorp	5.500%	5/15/54	12,100	11,887	5					
	PECO Energy Co.	3.150%	10/15/25	2,350	2,290	5					
	PECO Energy Co.	4.900%	6/15/33	13,155	13,379	5					
	PECO Energy Co.	3.900%	3/1/48	7,181	6,072	5					
	PECO Energy Co.	3.000%	9/15/49	5,925	4,234	5					
PECO Energy Co.	2.800%	6/15/50	7,120	4,860	5						
	PECO Energy Co.	3.050%	3/15/51	5,737	4,070	5					

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Public Service Electric & Gas Co.	3.000%	5/15/25	11,418	11,140						
5	Public Service Electric & Gas Co.	2.250%	9/15/26	5,305	5,001	5	Southern California Edison Co.	5.650%	10/1/28	7,635	7,961
5	Public Service Electric & Gas Co.	3.000%	5/15/27	7,471	7,122		Southern California Edison Co.	4.200%	3/1/29	8,947	8,770
5	Public Service Electric & Gas Co.	3.700%	5/1/28	1,751	1,698		Southern California Edison Co.	6.650%	4/1/29	3,860	4,115
5	Public Service Electric & Gas Co.	3.650%	9/1/28	1,340	1,291		Southern California Edison Co.	2.850%	8/1/29	4,897	4,468
5	Public Service Electric & Gas Co.	3.200%	5/15/29	3,675	3,437	5	Southern California Edison Co.	2.250%	6/1/30	8,876	7,624
5	Public Service Electric & Gas Co.	2.450%	1/15/30	5,348	4,730		Southern California Edison Co.	2.500%	6/1/31	7,955	6,827
5	Public Service Electric & Gas Co.	3.100%	3/15/32	5,591	5,003		Southern California Edison Co.	2.750%	2/1/32	5,310	4,601
5	Public Service Electric & Gas Co.	4.900%	12/15/32	5,380	5,468		Southern California Edison Co.	5.950%	11/1/32	6,338	6,812
5	Public Service Electric & Gas Co.	4.650%	3/15/33	5,985	5,980	5	Southern California Edison Co.	6.000%	1/15/34	6,726	7,397
	Public Service Electric & Gas Co.	5.200%	8/1/33	8,460	8,823	5	Southern California Edison Co.	5.750%	4/1/35	3,421	3,566
5	Public Service Electric & Gas Co.	5.800%	5/1/37	2,576	2,727	5	Southern California Edison Co.	5.350%	7/15/35	9,563	9,855
5	Public Service Electric & Gas Co.	5.500%	3/1/40	417	433	5	Southern California Edison Co.	5.625%	2/1/36	6,705	6,842
5	Public Service Electric & Gas Co.	3.650%	5/1/42	5,865	5,062	5	Southern California Edison Co.	5.550%	1/15/37	6,788	6,828
5	Public Service Electric & Gas Co.	3.650%	9/1/42	2,036	1,696	5	Southern California Edison Co.	5.950%	2/1/38	10,346	10,854
5	Public Service Electric & Gas Co.	3.800%	3/1/46	18,548	15,462		Southern California Edison Co.	6.050%	3/15/39	3,736	3,961
5	Public Service Electric & Gas Co.	3.600%	12/1/47	6,800	5,504		Southern California Edison Co.	5.500%	3/15/40	9,131	9,235
5	Public Service Electric & Gas Co.	3.850%	5/1/49	11,760	9,806		Southern California Edison Co.	4.500%	9/1/40	6,134	5,503
5	Public Service Electric & Gas Co.	3.200%	8/1/49	1,590	1,181	5	Southern California Edison Co.	4.050%	3/15/42	14,280	12,045
5	Public Service Electric & Gas Co.	3.150%	1/1/50	4,060	2,984		Southern California Edison Co.	3.900%	3/15/43	6,581	5,392
5	Public Service Electric & Gas Co.	2.700%	5/1/50	11,625	7,983	5	Southern California Edison Co.	4.650%	10/1/43	6,428	5,859
5	Public Service Electric & Gas Co.	2.050%	8/1/50	9,759	5,698	5	Southern California Edison Co.	3.600%	2/1/45	6,733	5,222
5	Public Service Electric & Gas Co.	5.125%	3/15/53	4,760	4,942	5	Southern California Edison Co.	4.000%	4/1/47	7,862	6,450
	Public Service Electric & Gas Co.	5.450%	8/1/53	2,084	2,252	5	Southern California Edison Co.	4.125%	3/1/48	17,336	14,617
	Public Service Enterprise Group Inc.	0.800%	8/15/25	8,730	8,159	5	Southern California Edison Co.	4.875%	3/1/49	8,910	8,219
	Public Service Enterprise Group Inc.	5.850%	11/15/27	6,875	7,160	5	Southern California Edison Co.	3.650%	2/1/50	19,273	14,940
	Public Service Enterprise Group Inc.	1.600%	8/15/30	11,760	9,617	5	Southern California Edison Co.	2.950%	2/1/51	8,700	5,925
	Public Service Enterprise Group Inc.	6.125%	10/15/33	5,500	5,915	5	Southern California Edison Co.	3.650%	6/1/51	6,500	4,895
	Puget Energy Inc.	3.650%	5/15/25	12,548	12,230		Southern California Edison Co.	3.450%	2/1/52	6,791	4,961
	Puget Energy Inc.	4.100%	6/15/30	6,814	6,254		Southern California Edison Co.	5.700%	3/1/53	5,792	6,101
	Puget Sound Energy Inc.	6.274%	3/15/37	4,150	4,491		Southern California Edison Co.	5.875%	12/1/53	4,050	4,373
	Puget Sound Energy Inc.	5.757%	10/1/39	6,910	7,138	5	Southern California Gas Co.	3.200%	6/15/25	3,894	3,797
	Puget Sound Energy Inc.	5.795%	3/15/40	2,119	2,194	5	Southern California Gas Co.	2.600%	6/15/26	15,620	14,903
	Puget Sound Energy Inc.	5.638%	4/15/41	3,428	3,507	5	Southern California Gas Co.	2.950%	4/15/27	9,210	8,733
	Puget Sound Energy Inc.	4.300%	5/20/45	9,889	8,458	5	Southern California Gas Co.	2.550%	2/1/30	12,187	10,722
	Puget Sound Energy Inc.	4.223%	6/15/48	8,306	7,061	5	Southern California Gas Co.	3.750%	9/15/42	6,775	5,488
	Puget Sound Energy Inc.	3.250%	9/15/49	7,135	5,072	5	Southern California Gas Co.	4.125%	6/1/48	6,050	5,124
	San Diego Gas & Electric Co.	2.500%	5/15/26	2,252	2,148	5	Southern California Gas Co.	4.300%	1/15/49	2,698	2,292
5	San Diego Gas & Electric Co.	4.950%	8/15/28	5,340	5,451	5	Southern California Gas Co.	3.950%	2/15/50	6,847	5,451
	San Diego Gas & Electric Co.	1.700%	10/1/30	5,058	4,189		Southern California Gas Co.	6.350%	11/15/52	8,110	9,279
	San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,077		Southern California Gas Co.	5.750%	6/1/53	6,500	6,863
	San Diego Gas & Electric Co.	4.500%	8/15/40	6,480	5,957	5	Southern Co.	5.150%	10/6/25	2,333	2,340
5	San Diego Gas & Electric Co.	3.750%	6/1/47	5,260	4,238	5	Southern Co.	3.250%	7/1/26	23,555	22,721
	San Diego Gas & Electric Co.	4.150%	5/15/48	7,401	6,328		Southern Co.	5.113%	8/1/27	6,325	6,414
5	San Diego Gas & Electric Co.	3.320%	4/15/50	4,290	3,065	5	Southern Co.	1.750%	3/15/28	5,265	4,682
	San Diego Gas & Electric Co.	5.350%	4/1/53	10,300	10,464		Southern Co.	4.850%	6/15/28	9,385	9,455
5	SCE Recovery Funding LLC	4.697%	6/15/40	5,036	4,981	5	Southern Co.	5.500%	3/15/29	15,365	15,991
5	SCE Recovery Funding LLC	2.943%	11/15/42	3,075	2,535	5	Southern Co.	3.700%	4/30/30	6,802	6,414
5	SCE Recovery Funding LLC	3.240%	11/15/46	2,200	1,653		Southern Co.	5.700%	10/15/32	8,294	8,731
5	SCE Recovery Funding LLC	5.112%	12/15/47	4,175	4,143		Southern Co.	5.200%	6/15/33	18,670	19,050
	Sempra	3.300%	4/1/25	7,319	7,139	5	Southern Co.	4.250%	7/1/36	8,195	7,531
	Sempra	3.250%	6/15/27	10,528	9,983		Southern Co.	4.400%	7/1/46	13,056	11,512
	Sempra	3.400%	2/1/28	13,867	13,225	5	Southern Co.	4.000%	1/15/51	6,740	6,434
	Sempra	3.800%	2/1/38	15,136	12,961	5	Southern Co.	3.750%	9/15/51	16,697	15,211
	Sempra	6.000%	10/15/39	17,475	18,408		Southern Co. Gas Capital Corp.	3.250%	6/15/26	8,513	8,190
	Sempra	4.000%	2/1/48	11,343	9,339	5	Southern Co. Gas Capital Corp.	1.750%	1/15/31	12,192	9,957
	Sempra	4.125%	4/1/52	5,926	5,105		Southern Co. Gas Capital Corp.	5.150%	9/15/32	7,110	7,209
	Sierra Pacific Power Co.	2.600%	5/1/26	13,469	12,823		Southern Co. Gas Capital Corp.	5.750%	9/15/33	4,125	4,336
7	Sierra Pacific Power Co.	5.900%	3/15/54	5,200	5,524		Southern Co. Gas Capital Corp.	5.875%	3/15/41	5,430	5,524
5	Southern California Edison Co.	3.700%	8/1/25	18,228	17,862	5	Southern Co. Gas Capital Corp.	4.400%	6/1/43	5,576	4,729
5	Southern California Edison Co.	1.200%	2/1/26	6,450	6,003		Southern Co. Gas Capital Corp.	3.950%	10/1/46	6,265	4,885
	Southern California Edison Co.	5.850%	11/1/27	4,125	4,309		Southern Co. Gas Capital Corp.	4.400%	5/30/47	20,205	17,095
5	Southern California Edison Co.	3.650%	3/1/28	12,577	12,059	5	Southern Co. Gas Capital Corp.	3.150%	9/30/51	905	611
							Southern Power Co.	4.150%	12/1/25	6,425	6,329
							Southern Power Co.	0.900%	1/15/26	1,450	1,337
							Southern Power Co.	5.150%	9/15/41	11,761	11,102
							Southern Power Co.	5.250%	7/15/43	4,015	3,799
						5	Southern Power Co.	4.950%	12/15/46	5,330	4,789

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
						5	Virginia Electric & Power Co.	4.000%	11/15/46	6,732	5,581	
	Southwest Gas Corp.	5.800%	12/1/27	2,615	2,693	5	Virginia Electric & Power Co.	3.800%	9/15/47	9,606	7,694	
	Southwest Gas Corp.	3.700%	4/1/28	6,700	6,367		Virginia Electric & Power Co.	4.600%	12/1/48	8,780	7,951	
	Southwest Gas Corp.	2.200%	6/15/30	2,827	2,401		Virginia Electric & Power Co.	3.300%	12/1/49	2,000	1,464	
	Southwest Gas Corp.	3.800%	9/29/46	1,245	932		Virginia Electric & Power Co.	2.450%	12/15/50	16,491	10,166	
5	Southwest Gas Corp.	4.150%	6/1/49	4,835	3,801		Virginia Electric & Power Co.	2.950%	11/15/51	26,660	18,205	
5	Southwestern Electric Power Co.	1.650%	3/15/26	4,806	4,479	5	Virginia Electric & Power Co.	4.625%	5/15/52	9,854	8,914	
5	Southwestern Electric Power Co.	2.750%	10/1/26	5,790	5,442		Virginia Electric & Power Co.	5.450%	4/1/53	6,480	6,687	
	Southwestern Electric Power Co.	4.100%	9/15/28	18,345	17,738		Virginia Electric & Power Co.	5.700%	8/15/53	10,775	11,443	
	Southwestern Electric Power Co.	5.300%	4/1/33	4,595	4,603	5	Washington Gas Light Co.	3.796%	9/15/46	5,465	4,173	
	Southwestern Electric Power Co.	6.200%	3/15/40	9,522	10,113	5	Washington Gas Light Co.	3.650%	9/15/49	6,935	5,213	
5	Southwestern Electric Power Co.	3.900%	4/1/45	10,645	8,216		WEC Energy Group Inc.	3.550%	6/15/25	1,360	1,324	
5	Southwestern Electric Power Co.	3.850%	2/1/48	8,277	6,221		WEC Energy Group Inc.	5.000%	9/27/25	2,750	2,747	
	Southwestern Electric Power Co.	3.250%	11/1/51	7,500	5,064		WEC Energy Group Inc.	4.750%	1/9/26	4,770	4,751	
	Southwestern Public Service Co.	4.500%	8/15/41	6,348	5,641		WEC Energy Group Inc.	5.600%	9/12/26	5,130	5,223	
	Southwestern Public Service Co.	3.400%	8/15/46	21,190	15,398		WEC Energy Group Inc.	5.150%	10/1/27	2,669	2,709	
	Southwestern Public Service Co.	3.700%	8/15/47	8,566	6,520		WEC Energy Group Inc.	1.375%	10/15/27	6,806	6,019	
5	Southwestern Public Service Co.	4.400%	11/15/48	11,697	9,862		WEC Energy Group Inc.	4.750%	1/15/28	4,913	4,914	
	Southwestern Public Service Co.	3.750%	6/15/49	6,712	5,154		WEC Energy Group Inc.	2.200%	12/15/28	2,575	2,291	
5	Southwestern Public Service Co.	3.150%	5/1/50	10,865	7,483		WEC Energy Group Inc.	1.800%	10/15/30	8,465	6,912	
	Spire Missouri Inc.	4.800%	2/15/33	3,565	3,568		Wisconsin Electric Power Co.	2.050%	12/15/24	1,930	1,874	
	Tampa Electric Co.	2.400%	3/15/31	5,210	4,398		Wisconsin Electric Power Co.	1.700%	6/15/28	4,545	4,040	
	Tampa Electric Co.	4.100%	6/15/42	3,880	3,349		Wisconsin Electric Power Co.	4.750%	9/30/32	7,310	7,386	
	Tampa Electric Co.	4.350%	5/15/44	6,043	5,157		Wisconsin Electric Power Co.	5.625%	5/15/33	775	837	
	Tampa Electric Co.	4.300%	6/15/48	5,281	4,432		Wisconsin Electric Power Co.	5.700%	12/1/36	1,175	1,244	
	Tampa Electric Co.	4.450%	6/15/49	8,270	7,125		Wisconsin Electric Power Co.	4.300%	10/15/48	4,445	3,891	
	Tampa Electric Co.	3.625%	6/15/50	6,292	4,734		Wisconsin Power & Light Co.	3.050%	10/15/27	2,552	2,407	
	Tampa Electric Co.	3.450%	3/15/51	5,065	3,683		Wisconsin Power & Light Co.	3.000%	7/1/29	4,659	4,316	
	Tampa Electric Co.	5.000%	7/15/52	4,735	4,499		Wisconsin Power & Light Co.	4.950%	4/1/33	4,000	4,009	
	Toledo Edison Co.	6.150%	5/15/37	3,940	4,253		Wisconsin Power & Light Co.	6.375%	8/15/37	4,325	4,714	
	Tucson Electric Power Co.	3.050%	3/15/25	3,634	3,544		Wisconsin Power & Light Co.	3.650%	4/1/50	4,995	3,834	
	Tucson Electric Power Co.	1.500%	8/1/30	5,416	4,419		Wisconsin Public Service Corp.	5.350%	11/10/25	2,445	2,467	
	Tucson Electric Power Co.	3.250%	5/15/32	3,616	3,219		Wisconsin Public Service Corp.	3.671%	12/1/42	3,755	3,033	
	Tucson Electric Power Co.	4.850%	12/1/48	3,550	3,239		Wisconsin Public Service Corp.	4.752%	11/1/44	5,920	5,491	
	Tucson Electric Power Co.	4.000%	6/15/50	6,947	5,503		Wisconsin Public Service Corp.	3.300%	9/1/49	2,140	1,562	
	Tucson Electric Power Co.	5.500%	4/15/53	4,985	5,076		Wisconsin Public Service Corp.	2.850%	12/1/51	6,045	4,005	
	Union Electric Co.	2.950%	6/15/27	7,705	7,347		Xcel Energy Inc.	3.300%	6/1/25	7,770	7,585	
	Union Electric Co.	3.500%	3/15/29	6,679	6,328		Xcel Energy Inc.	3.350%	12/1/26	6,122	5,900	
	Union Electric Co.	2.950%	3/15/30	10,824	9,772		Xcel Energy Inc.	1.750%	3/15/27	4,672	4,262	
	Union Electric Co.	2.150%	3/15/32	7,983	6,617		Xcel Energy Inc.	4.000%	6/15/28	7,275	7,099	
	Union Electric Co.	5.300%	8/1/37	4,659	4,821		Xcel Energy Inc.	2.600%	12/1/29	11,474	10,261	
	Union Electric Co.	8.450%	3/15/39	2,265	2,971		Xcel Energy Inc.	3.400%	6/1/30	18,208	16,790	
	Union Electric Co.	3.900%	9/15/42	6,611	5,543		Xcel Energy Inc.	2.350%	11/15/31	4,487	3,696	
	Union Electric Co.	3.650%	4/15/45	9,180	7,226		Xcel Energy Inc.	4.600%	6/1/32	9,275	9,056	
	Union Electric Co.	4.000%	4/1/48	12,635	10,416		Xcel Energy Inc.	6.500%	7/1/36	9,628	10,794	
	Union Electric Co.	3.250%	10/1/49	7,876	5,526		Xcel Energy Inc.	3.500%	12/1/49	9,166	6,779	
	Union Electric Co.	2.625%	3/15/51	6,096	3,891							
	Union Electric Co.	3.900%	4/1/52	4,596	3,798							
	Union Electric Co.	5.450%	3/15/53	8,560	8,833							
	United Utilities plc	6.875%	8/15/28	4,807	5,188							
											7,463,326	
							Total Corporate Bonds (Cost \$91,906,823)					84,851,303
							Sovereign Bonds (3.5%)					
5	Virginia Electric & Power Co.	3.100%	5/15/25	5,553	5,417	5	African Development Bank	0.875%	3/23/26	39,466	36,644	
5	Virginia Electric & Power Co.	3.150%	1/15/26	18,853	18,283	5	African Development Bank	0.875%	7/22/26	34,423	31,661	
5	Virginia Electric & Power Co.	2.950%	11/15/26	6,051	5,782		African Development Bank	4.625%	1/4/27	20,445	20,740	
5	Virginia Electric & Power Co.	3.500%	3/15/27	33,821	32,686		African Development Bank	4.375%	11/3/27	45,810	46,314	
5	Virginia Electric & Power Co.	3.800%	4/1/28	22,968	22,277	5	African Development Bank	4.375%	3/14/28	26,125	26,454	
5	Virginia Electric & Power Co.	2.875%	7/15/29	5,710	5,247		Asian Development Bank	2.000%	1/22/25	20,439	19,859	
	Virginia Electric & Power Co.	2.300%	11/15/31	4,804	4,045	5	Asian Development Bank	2.125%	3/19/25	3,485	3,381	
	Virginia Electric & Power Co.	2.400%	3/30/32	8,800	7,433		Asian Development Bank	0.625%	4/29/25	55,341	52,530	
	Virginia Electric & Power Co.	5.000%	4/1/33	8,740	8,850	5	Asian Development Bank	2.875%	5/6/25	55,320	54,071	
	Virginia Electric & Power Co.	5.300%	8/15/33	7,190	7,425	5	Asian Development Bank	4.625%	6/13/25	18,775	18,796	
5	Virginia Electric & Power Co.	6.000%	1/15/36	8,987	9,641	5	Asian Development Bank	0.375%	9/3/25	77,559	72,491	
	Virginia Electric & Power Co.	6.350%	11/30/37	6,415	7,067		Asian Development Bank	4.250%	1/9/26	62,038	62,000	
	Virginia Electric & Power Co.	8.875%	11/15/38	4,361	5,953	5	Asian Development Bank	0.500%	2/4/26	70,595	65,299	
	Virginia Electric & Power Co.	4.000%	1/15/43	11,410	9,746	5	Asian Development Bank	1.000%	4/14/26	29,715	27,638	
5	Virginia Electric & Power Co.	4.650%	8/15/43	8,088	7,420	5	Asian Development Bank	2.000%	4/24/26	15,745	14,972	
	Virginia Electric & Power Co.	4.450%	2/15/44	13,366	11,945	5	Asian Development Bank	1.750%	8/14/26	2,985	2,809	
5	Virginia Electric & Power Co.	4.200%	5/15/45	9,600	8,222	5	Asian Development Bank	2.625%	1/12/27	23,767	22,755	

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
5	Asian Development Bank	1.500%	1/20/27	61,393	56,836		European Bank for Reconstruction & Development	0.500%	5/19/25	36,030	34,048
	Asian Development Bank	6.220%	8/15/27	1,380	1,467		European Bank for Reconstruction & Development	0.500%	11/25/25	33,835	31,454
5	Asian Development Bank	3.125%	8/20/27	36,388	35,256	5	European Bank for Reconstruction & Development	0.500%	1/28/26	41,694	38,584
5	Asian Development Bank	2.500%	11/2/27	42,881	40,540	5	European Bank for Reconstruction & Development	4.375%	3/9/28	15,340	15,557
5	Asian Development Bank	2.750%	1/19/28	26,977	25,687		European Investment Bank	1.875%	2/10/25	78,466	76,115
5	Asian Development Bank	3.750%	4/25/28	39,559	39,127		European Investment Bank	1.625%	3/14/25	69,483	67,053
5	Asian Development Bank	1.250%	6/9/28	10,650	9,457		European Investment Bank	0.625%	7/25/25	85,039	80,124
5	Asian Development Bank	5.820%	6/16/28	5,950	6,359		European Investment Bank	2.750%	8/15/25	41,794	40,682
5	Asian Development Bank	4.500%	8/25/28	49,005	50,010		European Investment Bank	0.375%	12/15/25	59,801	55,416
5	Asian Development Bank	3.125%	9/26/28	12,695	12,221		European Investment Bank	0.375%	3/26/26	59,369	54,574
5	Asian Development Bank	1.875%	3/15/29	60	54		European Investment Bank	2.125%	4/13/26	58,995	56,343
5	Asian Development Bank	1.750%	9/19/29	41,937	37,179		European Investment Bank	0.750%	10/26/26	6,202	5,655
5	Asian Development Bank	1.875%	1/24/30	25,996	22,984		European Investment Bank	1.375%	3/15/27	42,540	39,140
5	Asian Development Bank	0.750%	10/8/30	27,460	22,162		European Investment Bank	2.375%	5/24/27	20,388	19,318
5	Asian Development Bank	1.500%	3/4/31	32,480	27,422		European Investment Bank	0.625%	10/21/27	3,864	3,406
5	Asian Development Bank	3.125%	4/27/32	24,820	23,228	5	European Investment Bank	3.250%	11/15/27	27,557	26,808
5	Asian Development Bank	3.875%	9/28/32	18,240	17,998		European Investment Bank	3.875%	3/15/28	64,368	64,103
5	Asian Development Bank	4.000%	1/12/33	30,315	30,216		European Investment Bank	4.500%	10/16/28	44,310	45,301
5	Asian Development Bank	3.875%	6/14/33	27,605	27,219		European Investment Bank	1.750%	3/15/29	715	641
	Asian Infrastructure Investment Bank	0.500%	5/28/25	24,485	23,111		European Investment Bank	1.625%	10/9/29	16,236	14,290
	Asian Infrastructure Investment Bank	3.375%	6/29/25	17,390	17,072		European Investment Bank	0.875%	5/17/30	11,668	9,646
	Asian Infrastructure Investment Bank	0.500%	1/27/26	40,890	37,783		European Investment Bank	3.625%	7/15/30	58,910	57,661
	Asian Infrastructure Investment Bank	4.875%	9/14/26	26,025	26,459		European Investment Bank	0.750%	9/23/30	23,730	19,287
	Asian Infrastructure Investment Bank	3.750%	9/14/27	25,905	25,575		European Investment Bank	1.250%	2/14/31	10,051	8,400
	Asian Infrastructure Investment Bank	4.000%	1/18/28	31,700	31,533	8	European Investment Bank	3.750%	2/14/33	32,866	32,262
	Canadian Government Bond	1.625%	1/22/25	43,338	42,005	8	Export Development Canada	4.875%	2/15/36	31,555	33,779
	Canadian Government Bond	2.875%	4/28/25	38,195	37,355	8	Export Development Canada	3.375%	8/26/25	35,000	34,386
	Canadian Government Bond	0.750%	5/19/26	57,880	53,442	8	Export Development Canada	4.375%	6/29/26	39,275	39,442
	Canadian Government Bond	3.750%	4/26/28	39,870	39,535	8	Export Development Canada	3.000%	5/25/27	26,100	25,201
	Corp. Andina de Fomento	1.625%	9/23/25	8,820	8,314		Export Development Canada	3.875%	2/14/28	28,150	27,977
	Corp. Andina de Fomento	5.250%	11/21/25	31,275	31,320		Export-Import Bank of Korea	2.875%	1/21/25	5,828	5,712
	Corp. Andina de Fomento	4.750%	4/1/26	12,965	12,875		Export-Import Bank of Korea	1.875%	2/12/25	16,200	15,686
	Corp. Andina de Fomento	2.250%	2/8/27	9,975	9,204		Export-Import Bank of Korea	5.375%	9/18/25	6,565	6,634
	Corp. Andina de Fomento	6.000%	4/26/27	14,895	15,410		Export-Import Bank of Korea	3.250%	11/10/25	9,435	9,182
	Council of Europe Development Bank	1.375%	2/27/25	12,745	12,264		Export-Import Bank of Korea	4.875%	1/11/26	7,100	7,114
	Council of Europe Development Bank	3.000%	6/16/25	10,313	10,078		Export-Import Bank of Korea	0.625%	2/9/26	4,375	4,014
	Council of Europe Development Bank	3.750%	5/25/26	15,650	15,479		Export-Import Bank of Korea	2.625%	5/26/26	31,567	30,038
	Council of Europe Development Bank	0.875%	9/22/26	19,292	17,663		Export-Import Bank of Korea	3.250%	8/12/26	2,189	2,108
	Council of Europe Development Bank	3.625%	1/26/28	19,400	19,097		Export-Import Bank of Korea	1.625%	1/18/27	7,940	7,289
	Equinor ASA	2.875%	4/6/25	17,178	16,774		Export-Import Bank of Korea	2.375%	4/21/27	1,775	1,659
	Equinor ASA	1.750%	1/22/26	24,379	23,063		Export-Import Bank of Korea	4.250%	9/15/27	12,520	12,398
	Equinor ASA	3.000%	4/6/27	8,510	8,146		Export-Import Bank of Korea	5.000%	1/11/28	17,460	17,785
	Equinor ASA	7.250%	9/23/27	7,475	8,200		Export-Import Bank of Korea	1.250%	9/21/30	25,575	20,682
	Equinor ASA	3.625%	9/10/28	18,956	18,489	5	Export-Import Bank of Korea	1.375%	2/9/31	6,060	4,881
7	Equinor ASA	6.500%	12/1/28	975	1,058		Export-Import Bank of Korea	2.125%	1/18/32	13,084	10,935
	Equinor ASA	3.125%	4/6/30	27,630	25,987	5	Export-Import Bank of Korea	4.500%	9/15/32	6,460	6,415
	Equinor ASA	2.375%	5/22/30	11,617	10,382		Export-Import Bank of Korea	5.125%	1/11/33	10,365	10,754
	Equinor ASA	3.625%	4/6/40	9,256	7,994		Export-Import Bank of Korea	5.125%	9/18/33	9,600	9,976
	Equinor ASA	5.100%	8/17/40	9,661	9,933		Export-Import Bank of Korea	2.500%	6/29/41	13,895	10,164
	Equinor ASA	4.250%	11/23/41	11,799	10,898		Hong Kong Government International Bond	1.750%	11/24/31	12,515	10,523
	Equinor ASA	3.950%	5/15/43	14,642	12,927	5	Hydro-Quebec	8.500%	12/1/29	5,546	6,625
	Equinor ASA	4.800%	11/8/43	11,020	10,840		Inter-American Development Bank	2.125%	1/15/25	37,599	36,602
	Equinor ASA	3.250%	11/18/49	27,057	20,504	5	Inter-American Development Bank	1.750%	3/14/25	46,600	45,018
5	European Bank for Reconstruction & Development	1.500%	2/13/25	8,285	7,994		Inter-American Development Bank	0.875%	4/3/25	40,712	38,844
							Inter-American Development Bank	7.000%	6/15/25	6,754	6,962
							Inter-American Development Bank	0.625%	7/15/25	67,024	63,177
						5	Inter-American Development Bank	0.875%	4/20/26	91,124	84,507

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Inter-American Development Bank	4.500%	5/15/26	39,085	39,345			International Bank for Reconstruction & Development	3.625%	9/21/29	42,065	41,284
5	Inter-American Development Bank	2.000%	6/2/26	39,820	37,796	5		International Bank for Reconstruction & Development	1.750%	10/23/29	18,824	16,639
	Inter-American Development Bank	2.000%	7/23/26	27,786	26,319			International Bank for Reconstruction & Development	3.875%	2/14/30	90,403	89,733
	Inter-American Development Bank	1.500%	1/13/27	4,795	4,443			International Bank for Reconstruction & Development	0.875%	5/14/30	28,837	23,748
	Inter-American Development Bank	4.375%	2/1/27	28,170	28,396			International Bank for Reconstruction & Development	4.000%	7/25/30	52,605	52,542
	Inter-American Development Bank	2.375%	7/7/27	58,096	54,927			International Bank for Reconstruction & Development	0.750%	8/26/30	56,510	45,755
	Inter-American Development Bank	0.625%	9/16/27	41,494	36,694			International Bank for Reconstruction & Development	1.250%	2/10/31	60,800	50,548
	Inter-American Development Bank	4.000%	1/12/28	71,475	71,383			International Bank for Reconstruction & Development	1.625%	11/3/31	109,555	92,299
	Inter-American Development Bank	1.125%	7/20/28	25,395	22,366			International Bank for Reconstruction & Development	2.500%	3/29/32	31,146	27,880
	Inter-American Development Bank	3.125%	9/18/28	44,731	43,044			International Bank for Reconstruction & Development	4.750%	11/14/33	23,825	25,170
	Inter-American Development Bank	2.250%	6/18/29	25,565	23,374	5		International Bank for Reconstruction & Development	4.750%	2/15/35	12,073	12,588
5	Inter-American Development Bank	1.125%	1/13/31	38,505	31,781	5		International Finance Corp.	0.375%	7/16/25	11,407	10,712
5	Inter-American Development Bank	3.500%	4/12/33	31,748	30,385	5		International Finance Corp.	2.125%	4/7/26	25,162	24,025
5	Inter-American Development Bank	4.500%	9/13/33	36,350	37,602	5		International Finance Corp.	4.375%	1/15/27	13,605	13,716
	Inter-American Development Bank	3.875%	10/28/41	7,450	6,884	5,9		International Finance Corp.	4.500%	7/13/28	15,689	16,024
	Inter-American Development Bank	3.200%	8/7/42	11,942	10,021	9		International Finance Corp.	0.750%	8/27/30	13,120	10,638
	Inter-American Development Bank	4.375%	1/24/44	12,422	12,244	9		Japan Bank for International Cooperation	2.125%	2/10/25	37,819	36,685
	Inter-American Investment Corp.	4.125%	2/15/28	15,600	15,573	9		Japan Bank for International Cooperation	2.875%	4/14/25	3,566	3,478
	Inter-American Investment Corp.	4.750%	9/19/28	7,850	8,048	9		Japan Bank for International Cooperation	0.625%	7/15/25	34,593	32,478
	International Bank for Reconstruction & Development	1.625%	1/15/25	44,599	43,199	5,9		Japan Bank for International Cooperation	2.750%	1/21/26	12,076	11,650
5	International Bank for Reconstruction & Development	2.125%	3/3/25	12,153	11,802	9		Japan Bank for International Cooperation	4.250%	1/26/26	33,400	33,212
	International Bank for Reconstruction & Development	0.750%	3/11/25	24,098	23,013	5,9		Japan Bank for International Cooperation	2.375%	4/20/26	2,886	2,750
	International Bank for Reconstruction & Development	0.625%	4/22/25	98,094	93,215	9		Japan Bank for International Cooperation	4.250%	4/27/26	17,100	16,990
	International Bank for Reconstruction & Development	0.375%	7/28/25	95,176	89,264	5,9		Japan Bank for International Cooperation	2.250%	11/4/26	30,357	28,559
5	International Bank for Reconstruction & Development	2.500%	7/29/25	40,032	38,829	9		Japan Bank for International Cooperation	2.875%	6/1/27	35,087	33,439
	International Bank for Reconstruction & Development	0.500%	10/28/25	100,707	93,879	9		Japan Bank for International Cooperation	2.875%	7/21/27	9,917	9,443
5	International Bank for Reconstruction & Development	3.125%	11/20/25	16,387	16,011	9		Japan Bank for International Cooperation	2.750%	11/16/27	32,170	30,367
	International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,140	9		Japan Bank for International Cooperation	4.625%	7/19/28	9,100	9,222
	International Bank for Reconstruction & Development	0.875%	7/15/26	37,904	34,927	9		Japan Bank for International Cooperation	3.250%	7/20/28	15,269	14,597
5	International Bank for Reconstruction & Development	1.875%	10/27/26	10,074	9,473	9		Japan Bank for International Cooperation	4.875%	10/18/28	2,725	2,800
5	International Bank for Reconstruction & Development	2.500%	11/22/27	37,459	35,392	9		Japan Bank for International Cooperation	3.500%	10/31/28	22,490	21,685
	International Bank for Reconstruction & Development	0.750%	11/24/27	64,091	56,549	9		Japan Bank for International Cooperation	2.125%	2/16/29	26,053	23,381
5	International Bank for Reconstruction & Development	1.375%	4/20/28	37,427	33,561	9		Japan Bank for International Cooperation	2.000%	10/17/29	12,908	11,363
	International Bank for Reconstruction & Development	3.500%	7/12/28	66,436	65,071	9		Japan Bank for International Cooperation	1.250%	1/21/31	17,228	13,982
	International Bank for Reconstruction & Development	4.625%	8/1/28	58,320	59,827	9		Japan Bank for International Cooperation	1.875%	4/15/31	19,698	16,628
	International Bank for Reconstruction & Development	1.125%	9/13/28	33,065	29,022	9		Japan International Cooperation Agency	2.750%	4/27/27	11,960	11,336
						9		Japan International Cooperation Agency	3.250%	5/25/27	29,600	28,466
						9		Japan International Cooperation Agency	4.000%	5/23/28	9,350	9,209



## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
9	Japan International Cooperation Agency	3.375%	6/12/28	5,250	5,037			Province of Alberta	3.300%	3/15/28	22,098	21,357
9	Japan International Cooperation Agency	1.000%	7/22/30	6,760	5,452	5		Province of Alberta	1.300%	7/22/30	45,783	38,169
9	Japan International Cooperation Agency	1.750%	4/28/31	3,600	2,995			Province of British Columbia	6.500%	1/15/26	936	972
10	KFW	1.250%	1/31/25	67,559	65,087			Province of British Columbia	2.250%	6/2/26	9,979	9,510
10	KFW	2.000%	5/2/25	29,851	28,846			Province of British Columbia	0.900%	7/20/26	21,689	19,931
10	KFW	0.375%	7/18/25	104,898	98,476			Province of British Columbia	4.800%	11/15/28	18,340	18,890
10	KFW	5.125%	9/29/25	35,019	35,408			Province of British Columbia	1.300%	1/29/31	19,836	16,415
10	KFW	0.625%	1/22/26	95,237	88,427	5		Province of British Columbia	4.200%	7/6/33	19,110	18,920
10	KFW	3.625%	4/1/26	45,224	44,654			Province of British Columbia	7.250%	9/1/36	1,187	1,498
10	KFW	4.625%	8/7/26	53,275	53,866			Province of Manitoba	2.125%	6/22/26	6,288	5,965
10	KFW	1.000%	10/1/26	62,839	57,820			Province of Manitoba	1.500%	10/25/28	11,565	10,240
10	KFW	3.000%	5/20/27	35,700	34,493			Province of Manitoba	4.300%	7/27/33	15,175	15,089
10	KFW	3.750%	2/15/28	56,674	56,114			Province of New Brunswick	3.625%	2/24/28	6,700	6,514
10	KFW	2.875%	4/3/28	27,614	26,383			Province of Ontario	2.500%	4/27/26	21,413	20,542
10	KFW	3.875%	6/15/28	56,780	56,461			Province of Ontario	2.300%	6/15/26	42,860	40,858
10	KFW	1.750%	9/14/29	19,375	17,213			Province of Ontario	3.100%	5/19/27	42,665	41,197
10	KFW	0.750%	9/30/30	33,580	27,271			Province of Ontario	2.000%	10/2/29	31,020	27,677
10	KFW	4.750%	10/29/30	20,325	21,224			Province of Ontario	1.125%	10/7/30	24,880	20,403
10	KFW	4.125%	7/15/33	53,865	54,181	5		Province of Ontario	1.600%	2/25/31	46,495	39,093
10	KFW	0.000%	4/18/36	22,467	13,487			Province of Ontario	1.800%	10/14/31	39,640	33,369
10	KFW	0.000%	6/29/37	40,220	22,911			Province of Quebec	1.500%	2/11/25	18,104	17,453
	Korea Development Bank	0.750%	1/25/25	11,105	10,637			Province of Quebec	0.600%	7/23/25	41,813	39,317
	Korea Development Bank	3.375%	9/16/25	7,610	7,429	5		Province of Quebec	2.500%	4/20/26	25,766	24,733
	Korea Development Bank	0.800%	4/27/26	2,230	2,036			Province of Quebec	2.750%	4/12/27	46,590	44,526
	Korea Development Bank	2.000%	9/12/26	5,070	4,721			Province of Quebec	3.625%	4/13/28	19,190	18,811
	Korea Development Bank	5.375%	10/23/26	8,215	8,370			Province of Quebec	7.500%	9/15/29	18,583	21,689
	Korea Development Bank	1.375%	4/25/27	8,355	7,551			Province of Quebec	1.350%	5/28/30	16,192	13,631
	Korea Development Bank	4.375%	2/15/28	29,075	29,001			Province of Quebec	1.900%	4/21/31	92,155	78,906
	Korea Development Bank	5.375%	10/23/28	6,500	6,752			Province of Quebec	4.500%	9/8/33	19,480	19,723
	Korea Development Bank	1.625%	1/19/31	14,000	11,532	5		Province of Saskatchewan	3.250%	6/8/27	9,600	9,297
	Korea Development Bank	2.000%	10/25/31	10,481	8,716	5		Republic of Chile	3.125%	1/21/26	13,128	12,724
	Korea Development Bank	4.375%	2/15/33	18,350	18,030	5		Republic of Chile	2.750%	1/31/27	17,657	16,652
	Korea Development Bank	5.625%	10/23/33	6,460	6,962	5		Republic of Chile	3.240%	2/6/28	28,611	27,223
10	Landwirtschaftliche Rentenbank	2.000%	1/13/25	40,062	38,950	5		Republic of Chile	2.450%	1/31/31	21,803	18,961
5,10	Landwirtschaftliche Rentenbank	0.500%	5/27/25	17,700	16,714	5		Republic of Chile	2.550%	1/27/32	5,336	4,580
10	Landwirtschaftliche Rentenbank	2.375%	6/10/25	23,731	22,991	5		Republic of Chile	2.550%	7/27/33	38,559	31,836
10	Landwirtschaftliche Rentenbank	0.875%	3/30/26	22,645	21,015	5		Republic of Chile	3.500%	1/31/34	25,227	22,472
5,10	Landwirtschaftliche Rentenbank	1.750%	7/27/26	19,820	18,653	5		Republic of Chile	4.950%	1/5/36	21,462	21,191
10	Landwirtschaftliche Rentenbank	3.875%	9/28/27	1,025	1,019	5		Republic of Chile	3.100%	5/7/41	45,505	34,539
5,10	Landwirtschaftliche Rentenbank	2.500%	11/15/27	16,218	15,329	5		Republic of Chile	4.340%	3/7/42	26,930	24,043
5,10	Landwirtschaftliche Rentenbank	3.875%	6/14/28	19,525	19,437	5		Republic of Chile	3.500%	1/25/50	27,216	20,662
10	Landwirtschaftliche Rentenbank	0.875%	9/3/30	29,660	24,180	5		Republic of Chile	4.000%	1/31/52	21,020	17,283
5,10	Landwirtschaftliche Rentenbank	5.000%	10/24/33	13,000	13,983	5		Republic of Chile	5.330%	1/5/54	16,992	16,884
	Nordic Investment Bank	0.375%	9/11/25	27,870	26,037			Republic of Chile	3.100%	1/22/61	21,722	14,530
	Nordic Investment Bank	5.000%	10/15/25	11,915	12,034	5		Republic of Chile	3.250%	9/21/71	13,503	9,030
5	Nordic Investment Bank	0.500%	1/21/26	19,470	18,029			Republic of Finland	6.950%	2/15/26	2,835	2,965
	Nordic Investment Bank	4.375%	3/14/28	36,325	36,804	5		Republic of Hungary	7.625%	3/29/41	20,267	24,169
11	Oesterreichische Kontrollbank AG	1.500%	2/12/25	19,453	18,767			Republic of Indonesia	4.150%	9/20/27	3,652	3,597
11	Oesterreichische Kontrollbank AG	0.375%	9/17/25	35,660	33,273	5		Republic of Indonesia	3.500%	1/11/28	16,437	15,754
11	Oesterreichische Kontrollbank AG	4.125%	1/20/26	13,005	12,944			Republic of Indonesia	4.550%	1/11/28	12,698	12,682
5,11	Oesterreichische Kontrollbank AG	0.500%	2/2/26	18,895	17,461			Republic of Indonesia	4.100%	4/24/28	20,417	20,028
11	Oesterreichische Kontrollbank AG	5.000%	10/23/26	11,575	11,834			Republic of Indonesia	4.750%	2/11/29	22,667	22,845
11	Oesterreichische Kontrollbank AG	3.625%	9/9/27	18,350	18,074			Republic of Indonesia	3.400%	9/18/29	10,077	9,452
11	Oesterreichische Kontrollbank AG	4.250%	3/1/28	24,550	24,710			Republic of Indonesia	2.850%	2/14/30	13,660	12,367
5	Oriental Republic of Uruguay	4.375%	10/27/27	18,329	18,456	5		Republic of Indonesia	3.850%	10/15/30	21,522	20,512
5	Oriental Republic of Uruguay	4.375%	1/23/31	30,945	30,657	5		Republic of Indonesia	1.850%	3/12/31	18,331	15,236
5	Oriental Republic of Uruguay	5.750%	10/28/34	16,239	17,591	5		Republic of Indonesia	2.150%	7/28/31	5,319	4,484
5	Oriental Republic of Uruguay	7.625%	3/21/36	13,639	16,959			Republic of Indonesia	3.550%	3/31/32	13,085	12,098
5	Oriental Republic of Uruguay	4.125%	11/20/45	9,496	8,612			Republic of Indonesia	4.650%	9/20/32	7,815	7,816
5	Oriental Republic of Uruguay	5.100%	6/18/50	50,930	51,059			Republic of Indonesia	4.850%	1/11/33	11,775	12,029
5	Oriental Republic of Uruguay	4.975%	4/20/55	34,670	33,807			Republic of Indonesia	4.350%	1/11/48	34,206	31,684
5,12	Petroleos Mexicanos	2.290%	2/15/24	119	117			Republic of Indonesia	5.350%	2/11/49	19,940	21,161
12	Petroleos Mexicanos	2.378%	4/15/25	424	398			Republic of Indonesia	3.700%	10/30/49	13,360	11,187
	Province of Alberta	1.000%	5/20/25	28,904	27,464	5		Republic of Indonesia	3.500%	2/14/50	7,340	5,910
								Republic of Indonesia	4.200%	10/15/50	23,794	21,389
								Republic of Indonesia	3.050%	3/12/51	16,106	12,306
								Republic of Indonesia	4.300%	3/31/52	7,420	6,742

## Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
5	Republic of Indonesia	5.450%	9/20/52	6,550	6,973		Republic of the Philippines	1.950%	1/6/32	7,250	5,985
5	Republic of Indonesia	5.650%	1/11/53	9,455	10,349		Republic of the Philippines	6.375%	1/15/32	12,600	14,057
5	Republic of Indonesia	3.200%	9/23/61	5,655	4,096		Republic of the Philippines	3.556%	9/29/32	9,800	9,054
	Republic of Indonesia	4.450%	4/15/70	14,174	12,769		Republic of the Philippines	5.609%	4/13/33	11,500	12,294
	Republic of Indonesia	3.350%	3/12/71	11,115	8,162		Republic of the Philippines	5.000%	7/17/33	16,170	16,631
	Republic of Italy	1.250%	2/17/26	27,518	25,444		Republic of the Philippines	6.375%	10/23/34	33,418	37,771
	Republic of Italy	2.875%	10/17/29	22,913	20,528		Republic of the Philippines	5.000%	1/13/37	7,277	7,440
	Republic of Italy	5.375%	6/15/33	31,545	31,743		Republic of the Philippines	3.950%	1/20/40	25,781	23,335
	Republic of Italy	4.000%	10/17/49	32,190	24,199		Republic of the Philippines	3.700%	3/1/41	25,764	22,154
	Republic of Italy	3.875%	5/6/51	37,912	27,193		Republic of the Philippines	3.700%	2/2/42	25,732	22,055
	Republic of Korea	5.625%	11/3/25	4,625	4,688		Republic of the Philippines	2.950%	5/5/45	21,412	16,103
	Republic of Korea	2.750%	1/19/27	54,447	52,148		Republic of the Philippines	2.650%	12/10/45	17,295	12,295
	Republic of Korea	3.500%	9/20/28	1,080	1,048		Republic of the Philippines	3.200%	7/6/46	29,004	22,361
	Republic of Korea	2.500%	6/19/29	12,925	11,904		Republic of the Philippines	4.200%	3/29/47	5,830	5,218
	Republic of Korea	1.000%	9/16/30	10,435	8,517		Republic of the Philippines	5.950%	10/13/47	12,995	14,501
	Republic of Korea	1.750%	10/15/31	8,525	7,153		Republic of the Philippines	5.500%	1/17/48	16,290	17,186
	Republic of Korea	4.125%	6/10/44	9,352	8,707		State of Israel	2.875%	3/16/26	13,270	12,649
	Republic of Korea	3.875%	9/20/48	7,973	7,022		State of Israel	3.250%	1/17/28	9,340	8,730
5	Republic of Panama	3.750%	3/16/25	26,518	25,766		State of Israel	2.500%	1/15/30	3,922	3,416
	Republic of Panama	7.125%	1/29/26	14,719	15,054		State of Israel	2.750%	7/3/30	14,980	13,237
	Republic of Panama	8.875%	9/30/27	12,624	13,734		State of Israel	4.500%	1/17/33	40,850	38,818
5	Republic of Panama	3.875%	3/17/28	15,218	14,037		State of Israel	4.500%	1/30/43	18,537	16,312
	Republic of Panama	9.375%	4/1/29	12,414	14,100		State of Israel	4.125%	1/17/48	13,465	10,861
5	Republic of Panama	3.160%	1/23/30	17,267	14,721		State of Israel	3.375%	1/15/50	34,819	24,640
5	Republic of Panama	2.252%	9/29/32	37,420	27,363		State of Israel	3.875%	7/3/50	17,935	13,803
5	Republic of Panama	3.298%	1/19/33	3,665	2,901		State of Israel	4.500%	4/3/20	13,430	10,462
5	Republic of Panama	6.400%	2/14/35	29,750	29,027	5	Svensk Exportkredit AB	0.625%	5/14/25	29,805	28,184
5	Republic of Panama	6.700%	1/26/36	22,676	22,496	5	Svensk Exportkredit AB	4.000%	7/15/25	15,450	15,298
5	Republic of Panama	6.875%	1/31/36	10,225	10,210		Svensk Exportkredit AB	0.500%	8/26/25	42,828	40,042
5	Republic of Panama	4.500%	5/15/47	10,210	7,237	5	Svensk Exportkredit AB	4.625%	11/28/25	22,692	22,707
5	Republic of Panama	4.500%	4/16/50	36,043	24,983	5	Svensk Exportkredit AB	4.375%	2/13/26	22,745	22,713
5	Republic of Panama	4.300%	4/29/53	20,461	13,698	5	Svensk Exportkredit AB	4.875%	9/14/26	4,140	4,201
5	Republic of Panama	6.853%	3/28/54	14,430	13,488	5	Svensk Exportkredit AB	2.250%	3/22/27	13,062	12,283
5	Republic of Panama	4.500%	4/1/56	40,603	27,281		Svensk Exportkredit AB	4.125%	6/14/28	15,500	15,487
5	Republic of Panama	3.870%	7/23/60	42,159	25,222	5	Svensk Exportkredit AB	4.875%	10/4/30	15,850	16,422
5	Republic of Panama	4.500%	1/19/63	19,345	12,684	5	Svensk Exportkredit AB	0.000%	5/11/37	200	104
	Republic of Peru	7.350%	7/21/25	8,429	8,702	5	United Mexican States	3.900%	4/27/25	17,074	16,907
5	Republic of Peru	2.392%	1/23/26	12,887	12,252		United Mexican States	4.125%	1/21/26	36,329	36,037
	Republic of Peru	4.125%	8/25/27	8,414	8,251		United Mexican States	4.150%	3/28/27	37,921	37,583
	Republic of Peru	2.844%	6/20/30	2,449	2,174		United Mexican States	3.750%	1/11/28	36,399	35,097
5	Republic of Peru	2.783%	1/23/31	56,285	49,009	5	United Mexican States	5.400%	2/9/28	17,345	17,769
5	Republic of Peru	1.862%	12/1/32	13,912	10,886		United Mexican States	4.500%	4/22/29	39,083	38,552
	Republic of Peru	8.750%	11/21/33	25,269	31,730	5	United Mexican States	3.250%	4/16/30	30,295	27,435
5	Republic of Peru	3.000%	1/15/34	30,675	25,868	5	United Mexican States	2.659%	5/24/31	41,616	35,183
5	Republic of Peru	6.550%	3/14/37	16,441	18,287	5	United Mexican States	8.300%	8/15/31	4,065	4,922
5	Republic of Peru	3.300%	3/11/41	18,967	14,726	5	United Mexican States	4.750%	4/27/32	9,627	9,267
	Republic of Peru	5.625%	11/18/50	31,519	32,841	5	United Mexican States	7.500%	4/8/33	16,750	19,183
5	Republic of Peru	3.550%	3/10/51	17,180	13,030	5	United Mexican States	4.875%	5/19/33	24,699	23,797
5	Republic of Peru	2.780%	12/1/60	25,843	16,095	5	United Mexican States	3.500%	2/12/34	34,721	29,385
5	Republic of Peru	3.600%	1/15/72	13,135	9,247	5	United Mexican States	6.750%	9/27/34	8,173	8,833
5	Republic of Peru	3.230%	7/28/21	15,103	9,398	5	United Mexican States	6.350%	2/9/35	41,905	43,877
	Republic of Poland	3.250%	4/6/26	23,103	22,390		United Mexican States	6.050%	1/11/40	39,215	39,585
5	Republic of Poland	5.500%	11/16/27	19,419	20,144	5	United Mexican States	4.280%	8/14/41	32,473	26,883
5	Republic of Poland	5.750%	11/16/32	19,495	21,048	5	United Mexican States	4.750%	3/8/44	53,114	45,572
5	Republic of Poland	4.875%	10/4/33	32,180	32,545		United Mexican States	5.550%	1/21/45	4,268	4,078
5	Republic of Poland	5.500%	4/4/53	32,290	33,612		United Mexican States	4.600%	1/23/46	35,589	29,656
	Republic of the Philippines	10.625%	3/16/25	26,121	27,820		United Mexican States	4.350%	1/15/47	28,945	23,283
	Republic of the Philippines	5.500%	3/30/26	18,045	18,345		United Mexican States	4.600%	2/10/48	31,375	25,876
	Republic of the Philippines	3.229%	3/29/27	6,580	6,313	5	United Mexican States	4.500%	1/31/50	28,595	23,340
	Republic of the Philippines	5.170%	10/13/27	6,670	6,808	5	United Mexican States	5.000%	4/27/51	21,430	18,622
	Republic of the Philippines	3.000%	2/1/28	20,540	19,379	5	United Mexican States	4.400%	2/12/52	33,350	26,424
	Republic of the Philippines	4.625%	7/17/28	4,825	4,845	5	United Mexican States	6.338%	5/4/53	42,417	43,261
	Republic of the Philippines	3.750%	1/14/29	23,686	22,825	5	United Mexican States	3.771%	5/24/61	57,947	39,258
	Republic of the Philippines	9.500%	2/2/30	23,830	29,924	5	United Mexican States	5.750%	10/12/10	30,491	27,259
	Republic of the Philippines	2.457%	5/5/30	13,222	11,703						
	Republic of the Philippines	7.750%	1/14/31	29,840	35,365						
	Republic of the Philippines	1.648%	6/10/31	10,665	8,748						
Total Sovereign Bonds (Cost \$11,677,788)										10,916,642	

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
<b>Taxable Municipal Bonds (0.6%)</b>					California State University Systemwide Revenue	2.719%	11/1/52	4,300	2,981
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	1,245	1,216	California State University Systemwide Revenue	2.939%	11/1/52	6,000	4,264
Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	4,750	3,752	California State University Systemwide Revenue	5.183%	11/1/53	2,900	2,941
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	2,477	Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,508
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	4,895	5,430	Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	5,150	3,868
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	2,300	2,872	Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,505	8,006
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	6.053%	2/15/43	1,000	1,078	Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	1,983
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.499%	2/15/50	1,550	1,916	Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	4,154
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	9,415	12,725	Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	9,095	8,692
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	4,757	Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	6,734	7,692
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	18,010	20,935	Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	1,455	1,656
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	6,275	7,943	Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	4,584
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,390	13,096	Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	8,870	8,079
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	3.126%	4/1/55	6,725	4,798	Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	5,735	5,029
California Earthquake Authority Revenue	5.603%	7/1/27	4,340	4,391	Commonwealth of Massachusetts SO Revenue	3.769%	7/15/29	3,750	3,666
California GO	3.375%	4/1/25	5,450	5,357	Connecticut GO	5.090%	10/1/30	8,770	8,841
California GO	2.650%	4/1/26	5,000	4,801	Connecticut GO	5.850%	3/15/32	7,595	8,108
California GO	1.700%	2/1/28	5,150	4,654	Cook County IL GO	6.229%	11/15/34	4,650	4,968
California GO	3.500%	4/1/28	7,635	7,398	Dallas County TX Hospital District GO	5.621%	8/15/44	2,100	2,237
California GO	3.050%	4/1/29	600	564	Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	2,308
California GO	2.500%	10/1/29	9,035	8,179	Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	4,054
California GO	1.750%	11/1/30	5,000	4,183	Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	4,490	5,118
California GO	5.750%	10/1/31	8,200	8,744	13 Dallas TX Independent School District GO	6.450%	2/15/35	3,750	3,778
California GO	6.000%	3/1/33	5,000	5,474	Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	15,350	12,829
California GO	4.500%	4/1/33	11,590	11,411	Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	4,500	3,530
California GO	7.500%	4/1/34	32,655	39,627	Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	3,600	2,709
California GO	4.600%	4/1/38	17,500	16,872	Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	10,050	9,382
California GO	7.550%	4/1/39	41,470	52,360	District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	5,675	5,962
California GO	7.300%	10/1/39	13,946	16,861	District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	4,650	4,622
California GO	7.350%	11/1/39	16,775	20,375	East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,720	5,175
California GO	7.625%	3/1/40	16,025	20,113	Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	20	20
California GO	7.600%	11/1/40	16,105	20,505					
California GO	5.875%	10/1/41	2,550	2,679					
California GO	5.200%	3/1/43	5,600	5,558					
California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable)	4.353%	6/1/41	1,000	906					
California State Taxable Various Purpose GO	5.125%	3/1/38	5,600	5,659					
California State University Systemwide Revenue	3.899%	11/1/47	3,220	2,771					
California State University Systemwide Revenue	2.897%	11/1/51	1,850	1,359					
California State University Systemwide Revenue	2.975%	11/1/51	10,905	7,757					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
14	Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	20,500	19,451		Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	4,165	3,395
	Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	13,800	12,495		Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,925	1,912
	Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	16,985	14,488	15	Kansas Development Finance Authority Revenue	4.927%	4/15/45	900	887
	Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	7,150	5,962	14	Kansas Development Finance Authority Revenue	2.774%	5/1/51	4,750	3,378
	Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	3.924%	1/15/53	2,200	1,758		Kansas Development Finance Authority Revenue (Employees Retirement System)	5.501%	5/1/34	4,300	4,482
	Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	15,088	17,217		Los Angeles CA Community College District GO	1.606%	8/1/28	9,595	8,606
	Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,380	7,251		Los Angeles CA Community College District GO	1.806%	8/1/30	8,150	6,973
	Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,528	3,941		Los Angeles CA Community College District GO	2.106%	8/1/32	13,140	10,896
	Georgia Water & Wastewater Revenue	2.257%	11/1/35	2,400	1,929	14	Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	3,772
	Golden State Tobacco Securitization Corp. California Revenue	2.746%	6/1/34	3,650	3,073		Los Angeles CA Department of Airports International Revenue	4.242%	5/15/48	3,225	2,822
	Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	3,000	2,440		Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	3,925	4,211
	Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	5,700	4,625		Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	3,211
	Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	4,700	3,581		Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	6,178
	Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	4,700	3,665		Los Angeles CA Unified School District GO	5.755%	7/1/29	2,075	2,156
						Los Angeles CA Unified School District GO	5.750%	7/1/34	14,640	15,542	
						Los Angeles CA Unified School District GO	6.758%	7/1/34	17,485	19,750	
						Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,110	8,552	
						Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	2,718	
						Louisiana Gasoline & Fuel Tax Revenue	2.952%	5/1/41	3,225	2,539	
						Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	3.615%	2/1/29	7,625	7,454	
						Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.081%	6/1/31	5,264	5,303	
						Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.145%	2/1/33	9,400	9,252	
						Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.048%	12/1/34	4,900	5,012	
						Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.275%	2/1/36	2,225	2,161	

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	4.475%	8/1/39	11,100	10,752	16	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	4,684
Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue	5.198%	12/1/39	14,980	15,414		National Finance Authority NH Revenue	3.300%	4/1/32	4,400	3,441
Maryland Health & Higher Educational Facilities Authority Revenue	3.052%	7/1/40	3,900	3,004		New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,550	16,803
Maryland Health & Higher Educational Facilities Authority Revenue	3.197%	7/1/50	3,900	2,825		New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	12,309
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	2,531		New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	9,143
Massachusetts GO	4.500%	8/1/31	400	398		New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.131%	6/15/42	4,060	3,456
Massachusetts GO	5.456%	12/1/39	5,350	5,608		New Jersey Turnpike Authority Revenue	7.414%	1/1/40	18,650	23,237
Massachusetts GO	2.514%	7/1/41	13,650	10,159		New Jersey Turnpike Authority Revenue	7.102%	1/1/41	24,238	29,301
Massachusetts GO	2.813%	9/1/43	10,415	7,756		New York City NY GO	5.517%	10/1/37	9,550	9,915
Massachusetts GO	2.900%	9/1/49	5,415	3,957		New York City NY GO	6.271%	12/1/37	5,400	5,955
Massachusetts School Building Authority Dedicated Sales Tax Revenue	1.753%	8/15/30	3,000	2,578		New York City NY GO	5.263%	10/1/52	1,900	1,994
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	3,290		New York City NY GO	5.828%	10/1/53	2,700	3,044
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	7,605	6,470		New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	1,577
Massachusetts School Building Authority Dedicated Sales Tax Revenue	2.950%	5/15/43	5,510	4,047		New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	432
Massachusetts SO Revenue	4.110%	7/15/31	8,438	8,369		New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	3,242
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	4,549		New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,182
Massachusetts Water Resources Authority Revenue	2.823%	8/1/41	3,500	2,711	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,675	4,945	
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	2,576	New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	21,372	
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	8,021	New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,245	4,399	
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	5,634	New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	8,811	
Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	2,025	1,697	New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	1,950	2,000	
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	3,912	New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	1,935	2,132	
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,225	5,093	New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	720	798	
Michigan State Building Authority Revenue Refunding Taxable BDS 2020 II	2.705%	10/15/40	6,300	4,796	New York Metropolitan Transportation Authority Revenue (Climate Bond Certified)	5.175%	11/15/49	10,350	10,091	
Michigan State University Revenue	4.496%	8/15/48	2,600	2,499	New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	24,947	
Michigan State University Revenue	4.165%	8/15/22	1,810	1,465	New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,247	
Michigan Strategic Fund Ltd. Obligation Revenue	3.225%	9/1/47	4,000	3,136	New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	905	
Mississippi GO	5.245%	11/1/34	1,375	1,418						
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	4,815	3,699						

## Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
New York State Thruway Authority General Revenue	2.900%	1/1/35	5,015	4,365	Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,500	3,828
New York State Thruway Authority General Revenue	3.500%	1/1/42	2,000	1,674	Riverside CA Pension Obligation Taxable Revenue Bonds	3.857%	6/1/45	3,825	3,264
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	3,770	Riverside County CA Pension Obligation Revenue Bonds	3.818%	2/15/38	975	889
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	5,946	Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	3,485
North Texas Tollway Authority System Revenue	3.011%	1/1/43	1,950	1,496	Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,325	1,071
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,855	13,393	Rutgers State University New Jersey Revenue	3.915%	5/1/19	4,815	3,563
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,285	9,297	Sales Tax Securitization Corp. Illinois Revenue	3.238%	1/1/42	5,000	4,026
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,860	3,668	Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	7,319
Ohio Turnpike Commission Revenue	3.216%	2/15/48	8,675	6,527	Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	2,897
Oklahoma Development Finance Authority Revenue	3.877%	5/1/37	4,410	4,264	Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,795	1,699
Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	6,075	5,796	Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	3,831
Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	4,700	4,615	San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	4,453
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	6,542	San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	7,246
Oregon GO	5.892%	6/1/27	5,430	5,557	San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	4,853
<sup>14</sup> Oregon School Boards Association GO	5.528%	6/30/28	1,030	1,045	San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,760	4,184
<sup>16</sup> Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,618	San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	13,097
Pennsylvania State University Revenue	2.790%	9/1/43	7,400	5,584	San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,175	6,402
Pennsylvania State University Revenue	2.840%	9/1/50	5,415	3,961	San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	5,336
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	4,390	4,626	South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	9,745
Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	3,800	2,898	State Public School Building Authority PA Revenue	5.000%	9/15/27	4,217	4,271
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	2,765	Texas A & M University Permanent Fund Revenue	3.660%	7/1/47	1,050	883
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	5,560	5,927	Texas GO	5.517%	4/1/39	17,465	18,705
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	12,818	Texas GO	3.211%	4/1/44	6,000	4,885
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	6,136	Texas Natural Gas Securitization Finance Corp. Revenue	5.102%	4/1/35	19,655	20,031
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	4,530	Texas Natural Gas Securitization Finance Corp. Revenue	5.169%	4/1/41	21,910	22,642
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	1,889	Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	14,835	12,011
Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	15,100	11,363	Texas Transportation Commission GO	4.681%	4/1/40	2,850	2,803
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,315	2,329	Texas Transportation Commission GO	2.562%	4/1/42	9,375	7,138
Port Authority of New York & New Jersey Revenue	5.072%	7/15/53	6,700	6,938	Texas Transportation Commission GO	2.472%	10/1/44	12,250	8,752
Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	5,350	3,754	Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	7,485	7,658
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	28,925	26,393	Texas Transportation Commission State Highway Revenue	4.000%	10/1/33	9,725	9,372
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	5,245	<sup>14</sup> Tucson City AZ COP	2.856%	7/1/47	4,300	3,224
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	3,776	University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	2,500	2,399
Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects)	2.543%	9/1/40	5,225	3,940					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	13,925	16,272
University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	2,575	3,010
University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	7,295	5,164
University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	3,600	3,359
University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	6,730	4,777
University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	3,600	2,503
University of California Revenue	0.883%	5/15/25	4,075	3,866
University of California Revenue	3.063%	7/1/25	12,062	11,770
University of California Revenue	1.316%	5/15/27	15,685	14,203
University of California Revenue	1.614%	5/15/30	10,355	8,754
University of California Revenue	5.946%	5/15/45	13,025	14,277
University of California Revenue	3.071%	5/15/51	7,540	5,422
University of California Revenue	4.858%	5/15/12	17,290	16,277
University of California Revenue	4.767%	5/15/15	6,058	5,597
University of Michigan Revenue	2.437%	4/1/40	5,110	3,836
University of Michigan Revenue	2.562%	4/1/50	2,850	1,934
University of Michigan Revenue	3.504%	4/1/52	5,555	4,578
University of Michigan Revenue	4.454%	4/1/22	4,365	3,912
University of Minnesota Revenue	4.048%	4/1/52	1,500	1,353
University of Nebraska Student Fee Revenue	3.037%	10/1/49	5,355	4,104
15 University of Oregon Revenue	3.424%	3/1/60	7,680	5,845
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	14,580	10,071
University of Texas Financing System Revenue	4.794%	8/15/46	2,985	2,971
University of Texas Financing System Revenue	3.354%	8/15/47	3,200	2,535
University of Texas Financing System Revenue	2.439%	8/15/49	5,110	3,413
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	4,699
University of Texas Permanent University Fund Revenue	3.100%	7/1/49	5,715	4,371
University of Virginia Revenue	2.256%	9/1/50	19,425	12,296
University of Virginia Revenue	4.179%	9/1/17	3,425	2,918
University of Virginia Revenue	3.227%	9/1/19	1,395	921
Utah GO	4.554%	7/1/24	505	504
Utah GO	3.539%	7/1/25	4,179	4,128
Washington GO	5.140%	8/1/40	4,410	4,538
14 Wisconsin General Fund Annual Appropriation Revenue	5.700%	5/1/26	835	843
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	2,983

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	17,995	16,740
<b>Total Taxable Municipal Bonds (Cost \$2,102,934)</b>				<b>1,919,494</b>

Shares				
<b>Temporary Cash Investments (1.0%)</b>				
<b>Money Market Fund (1.0%)</b>				
17 Vanguard Market Liquidity Fund (Cost \$3,152,153)	5.435%	31,528,725	3,152,242	
<b>Total Investments (100.3%) (Cost \$341,235,592)</b>				<b>315,920,975</b>
<b>Other Assets and Liabilities—Net (-0.3%)</b>				<b>(874,163)</b>
<b>Net Assets (100%)</b>				<b>315,046,812</b>

Cost is in \$000.

• See Note A in Notes to Financial Statements.

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

2 U.S. government-guaranteed.

3 Securities with a value of \$2,015,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

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

5 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.

6 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.

7 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2023, the aggregate value was \$632,826,000, representing 0.2% of net assets.

8 Guaranteed by the Government of Canada.

9 Guaranteed by the Government of Japan.

10 Guaranteed by the Federal Republic of Germany.

11 Guaranteed by the Republic of Austria.

12 Guaranteed by the Government of Mexico.

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

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

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

16 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.

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

1YR—1-year.

CMT—Constant Maturing Treasury Rate.

COP—Certificate of Participation.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

RFUCCT1Y—Refinitiv USD IBOR Consumer Cash Fallbacks Term 1-year.

RFUCCT6M—Refinitiv USD IBOR Consumer Cash Fallbacks Term 6-month.

SO—Special Obligation.

SOFR—Secured Overnight Financing Rate.

UMBS—Uniform Mortgage-Backed Securities.

# Statement of Assets and Liabilities

As of December 31, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
<b>Assets</b>	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$338,083,439)	312,768,733
Affiliated Issuers (Cost \$3,152,153)	3,152,242
Total Investments in Securities	315,920,975
Investment in Vanguard	10,014
Cash	100,882
Receivables for Investment Securities Sold	829,873
Receivables for Accrued Income	2,198,317
Receivables for Capital Shares Issued	510,284
Other Assets	227
<b>Total Assets</b>	<b>319,570,572</b>
<b>Liabilities</b>	
Payables for Investment Securities Purchased	4,123,482
Payables for Capital Shares Redeemed	355,699
Payables for Distributions	39,764
Payables to Vanguard	4,815
<b>Total Liabilities</b>	<b>4,523,760</b>
<b>Net Assets</b>	<b>315,046,812</b>



## Statement of Assets and Liabilities (continued)

At December 31, 2023, net assets consisted of:

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Paid-in Capital	347,556,395
Total Distributable Earnings (Loss)	(32,509,583)
<b>Net Assets</b>	<b>315,046,812</b>

## Investor Shares—Net Assets

Applicable to 69,026,682 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	670,047
<b>Net Asset Value Per Share—Investor Shares</b>	<b>\$9.71</b>

## ETF Shares—Net Assets

Applicable to 1,424,723,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	104,823,707
<b>Net Asset Value Per Share—ETF Shares</b>	<b>\$73.57</b>

## Admiral Shares—Net Assets

Applicable to 10,193,171,182 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	98,945,647
<b>Net Asset Value Per Share—Admiral Shares</b>	<b>\$9.71</b>

## Institutional Shares—Net Assets

Applicable to 4,477,464,736 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	43,463,025
<b>Net Asset Value Per Share—Institutional Shares</b>	<b>\$9.71</b>

## Institutional Plus Shares—Net Assets

Applicable to 3,427,232,947 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	33,268,235
<b>Net Asset Value Per Share—Institutional Plus Shares</b>	<b>\$9.71</b>

## Institutional Select Shares—Net Assets

Applicable to 3,489,859,532 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	33,876,151
<b>Net Asset Value Per Share—Institutional Select Shares</b>	<b>\$9.71</b>

# Statement of Operations

	Year Ended December 31, 2023
	(\$000)
<b>Investment Income</b>	
<b>Income</b>	
Interest <sup>1</sup>	9,436,281
Total Income	9,436,281
<b>Expenses</b>	
The Vanguard Group—Note B	
Investment Advisory Services	5,639
Management and Administrative—Investor Shares	1,031
Management and Administrative—ETF Shares	19,940
Management and Administrative—Admiral Shares	40,507
Management and Administrative—Institutional Shares	11,793
Management and Administrative—Institutional Plus Shares	7,372
Management and Administrative—Institutional Select Shares	2,329
Marketing and Distribution—Investor Shares	36
Marketing and Distribution—ETF Shares	4,182
Marketing and Distribution—Admiral Shares	4,808
Marketing and Distribution—Institutional Shares	1,517
Marketing and Distribution—Institutional Plus Shares	1,060
Marketing and Distribution—Institutional Select Shares	78
Custodian Fees	693
Auditing Fees	66
Shareholders' Reports—Investor Shares	2
Shareholders' Reports—ETF Shares	1,774
Shareholders' Reports—Admiral Shares	729
Shareholders' Reports—Institutional Shares	375
Shareholders' Reports—Institutional Plus Shares	175
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	176
Other Expenses	35
Total Expenses	104,317
Expenses Paid Indirectly	(65)
Net Expenses	104,252
<b>Net Investment Income</b>	<b>9,332,029</b>
<b>Realized Net Gain (Loss) on Investment Securities Sold<sup>1,2</sup></b>	<b>(3,722,907)</b>
<b>Change in Unrealized Appreciation (Depreciation) of Investment Securities<sup>1</sup></b>	<b>10,982,017</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>	<b>16,591,139</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 \$71,482,000, \$65,000, \$13,000, and (\$114,000), respectively. Purchases and sales are for temporary cash investment purposes.

<sup>2</sup> Includes (\$40,144,000) of net gain (loss) resulting from in-kind redemptions.

## Statement of Changes in Net Assets

	Year Ended December 31,	
	2023 (\$000)	2022 (\$000)
<b>Increase (Decrease) in Net Assets</b>		
<b>Operations</b>		
Net Investment Income	9,332,029	6,877,411
Realized Net Gain (Loss)	(3,722,907)	(3,152,369)
Change in Unrealized Appreciation (Depreciation)	10,982,017	(45,359,610)
Net Increase (Decrease) in Net Assets Resulting from Operations	16,591,139	(41,634,568)
<b>Distributions</b>		
Investor Shares	(22,025)	(21,776)
ETF Shares	(2,971,571)	(2,034,249)
Admiral Shares	(3,039,294)	(2,499,809)
Institutional Shares	(1,323,248)	(1,071,561)
Institutional Plus Shares	(985,162)	(776,365)
Institutional Select Shares	(989,486)	(679,137)
Total Distributions	(9,330,786)	(7,082,897)
<b>Capital Share Transactions</b>		
Investor Shares	(140,913)	(211,020)
ETF Shares	17,495,034	14,259,135
Admiral Shares	2,072,717	(4,173,267)
Institutional Shares	1,652,184	(914,912)
Institutional Plus Shares	3,871,332	(2,244,342)
Institutional Select Shares	4,246,162	4,261,911
Net Increase (Decrease) from Capital Share Transactions	29,196,516	10,977,505
Total Increase (Decrease)	36,456,869	(37,739,960)
<b>Net Assets</b>		
Beginning of Period	278,589,943	316,329,903
End of Period	315,046,812	278,589,943

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

## Financial Highlights

### Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
<b>Net Asset Value, Beginning of Period</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>	<b>\$10.45</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.289	.228	.202	.247	.294
Net Realized and Unrealized Gain (Loss) on Investments	.231	(1.702)	(.407)	.589	.597
Total from Investment Operations	.520	(1.474)	(.205)	.836	.891
<b>Distributions</b>					
Dividends from Net Investment Income	(.290)	(.228)	(.201)	(.247)	(.291)
Distributions from Realized Capital Gains	—	(.008)	(.024)	(.019)	—
Total Distributions	(.290)	(.236)	(.225)	(.266)	(.291)
<b>Net Asset Value, End of Period</b>	<b>\$9.71</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>
<b>Total Return<sup>2</sup></b>	<b>5.60%</b>	<b>-13.25%</b>	<b>-1.77%</b>	<b>7.61%</b>	<b>8.61%</b>
<b>Ratios/Supplemental Data</b>					
Net Assets, End of Period (Millions)	\$670	\$795	\$1,169	\$1,606	\$1,546
Ratio of Total Expenses to Average Net Assets	0.15% <sup>3</sup>	0.15% <sup>3</sup>	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	3.04%	2.26%	1.78%	2.15%	2.74%
Portfolio Turnover Rate <sup>4,5</sup>	36%	40%	69%	79%	31%

1 Calculated based on average shares outstanding.

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

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

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

5 Includes 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

### ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
<b>Net Asset Value, Beginning of Period</b>	<b>\$71.83</b>	<b>\$84.77</b>	<b>\$88.03</b>	<b>\$83.71</b>	<b>\$79.16</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	2.292	1.830	1.623	1.962	2.295
Net Realized and Unrealized Gain (Loss) on Investments	1.717	(12.903)	(3.085)	4.455	4.535
Total from Investment Operations	4.009	(11.073)	(1.462)	6.417	6.830
<b>Distributions</b>					
Dividends from Net Investment Income	(2.269)	(1.808)	(1.615)	(1.954)	(2.280)
Distributions from Realized Capital Gains	—	(.059)	(.183)	(.143)	—
Total Distributions	(2.269)	(1.867)	(1.798)	(2.097)	(2.280)
<b>Net Asset Value, End of Period</b>	<b>\$73.57</b>	<b>\$71.83</b>	<b>\$84.77</b>	<b>\$88.03</b>	<b>\$83.71</b>
<b>Total Return</b>	<b>5.70%</b>	<b>-13.15%</b>	<b>-1.66%</b>	<b>7.71%</b>	<b>8.71%</b>
<b>Ratios/Supplemental Data</b>					
Net Assets, End of Period (Millions)	\$104,824	\$84,879	\$84,254	\$68,245	\$48,456
Ratio of Total Expenses to Average Net Assets	0.03% <sup>2</sup>	0.03% <sup>2</sup>	0.03%	0.035%	0.035%
Ratio of Net Investment Income to Average Net Assets	3.18%	2.41%	1.89%	2.25%	2.78%
Portfolio Turnover Rate <sup>3,4</sup>	36%	40%	69%	79%	31%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

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.

4 Includes 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
<b>Net Asset Value, Beginning of Period</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>	<b>\$10.45</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.300	.239	.213	.258	.301
Net Realized and Unrealized Gain (Loss) on Investments	.229	(1.703)	(.407)	.590	.601
Total from Investment Operations	.529	(1.464)	(.194)	.848	.902
<b>Distributions</b>					
Dividends from Net Investment Income	(.299)	(.238)	(.212)	(.259)	(.302)
Distributions from Realized Capital Gains	—	(.008)	(.024)	(.019)	—
Total Distributions	(.299)	(.246)	(.236)	(.278)	(.302)
<b>Net Asset Value, End of Period</b>	<b>\$9.71</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>
<b>Total Return<sup>2</sup></b>	<b>5.70%</b>	<b>-13.16%</b>	<b>-1.67%</b>	<b>7.72%</b>	<b>8.71%</b>

#### Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$98,946	\$94,589	\$116,295	\$120,909	\$107,098
Ratio of Total Expenses to Average Net Assets	0.05% <sup>3</sup>	0.05% <sup>3</sup>	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	3.16%	2.38%	1.88%	2.25%	2.78%
Portfolio Turnover Rate <sup>4,5</sup>	36%	40%	69%	79%	31%

1 Calculated based on average shares outstanding.

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

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

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

5 Includes 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

### Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
<b>Net Asset Value, Beginning of Period</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>	<b>\$10.45</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.301	.240	.214	.260	.303
Net Realized and Unrealized Gain (Loss) on Investments	.230	(1.702)	(.406)	.590	.601
Total from Investment Operations	.531	(1.462)	(.192)	.850	.904
<b>Distributions</b>					
Dividends from Net Investment Income	(.301)	(.240)	(.214)	(.261)	(.304)
Distributions from Realized Capital Gains	—	(.008)	(.024)	(.019)	—
Total Distributions	(.301)	(.248)	(.238)	(.280)	(.304)
<b>Net Asset Value, End of Period</b>	<b>\$9.71</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>
<b>Total Return</b>	<b>5.72%</b>	<b>-13.15%</b>	<b>-1.65%</b>	<b>7.74%</b>	<b>8.73%</b>

#### Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$43,463	\$40,813	\$49,162	\$53,018	\$47,477
Ratio of Total Expenses to Average Net Assets	0.035% <sup>2</sup>	0.035% <sup>2</sup>	0.035%	0.035%	0.035%
Ratio of Net Investment Income to Average Net Assets	3.17%	2.39%	1.90%	2.26%	2.79%
Portfolio Turnover Rate <sup>3,4</sup>	36%	40%	69%	79%	31%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.035%.

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.

4 Includes 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

## Financial Highlights

### Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
<b>Net Asset Value, Beginning of Period</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>	<b>\$10.45</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.302	.240	.214	.260	.304
Net Realized and Unrealized Gain (Loss) on Investments	.229	(1.702)	(.406)	.590	.600
Total from Investment Operations	.531	(1.462)	(.192)	.850	.904
<b>Distributions</b>					
Dividends from Net Investment Income	(.301)	(.240)	(.214)	(.261)	(.304)
Distributions from Realized Capital Gains	—	(.008)	(.024)	(.019)	—
Total Distributions	(.301)	(.248)	(.238)	(.280)	(.304)
<b>Net Asset Value, End of Period</b>	<b>\$9.71</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>
<b>Total Return</b>	<b>5.72%</b>	<b>-13.14%</b>	<b>-1.65%</b>	<b>7.74%</b>	<b>8.74%</b>

### Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$33,268	\$28,670	\$36,314	\$32,910	\$23,679
Ratio of Total Expenses to Average Net Assets	0.03% <sup>2</sup>	0.03% <sup>2</sup>	0.03%	0.03%	0.03%
Ratio of Net Investment Income to Average Net Assets	3.18%	2.40%	1.90%	2.25%	2.80%
Portfolio Turnover Rate <sup>3,4</sup>	36%	40%	69%	79%	31%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

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.

4 Includes 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

### Institutional Select Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2023	2022	2021	2020	2019
<b>Net Asset Value, Beginning of Period</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>	<b>\$10.45</b>
<b>Investment Operations</b>					
Net Investment Income <sup>1</sup>	.304	.243	.217	.262	.306
Net Realized and Unrealized Gain (Loss) on Investments	.229	(1.703)	(.407)	.591	.600
Total from Investment Operations	.533	(1.460)	(.190)	.853	.906
<b>Distributions</b>					
Dividends from Net Investment Income	(.303)	(.242)	(.216)	(.264)	(.306)
Distributions from Realized Capital Gains	—	(.008)	(.024)	(.019)	—
Total Distributions	(.303)	(.250)	(.240)	(.283)	(.306)
<b>Net Asset Value, End of Period</b>	<b>\$9.71</b>	<b>\$9.48</b>	<b>\$11.19</b>	<b>\$11.62</b>	<b>\$11.05</b>
<b>Total Return</b>	<b>5.74%</b>	<b>-13.13%</b>	<b>-1.63%</b>	<b>7.76%</b>	<b>8.76%</b>

### Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$33,876	\$28,845	\$29,135	\$26,500	\$20,401
Ratio of Total Expenses to Average Net Assets	0.01% <sup>2</sup>	0.01% <sup>2</sup>	0.01%	0.01%	0.01%
Ratio of Net Investment Income to Average Net Assets	3.20%	2.43%	1.92%	2.28%	2.81%
Portfolio Turnover Rate <sup>3,4</sup>	36%	40%	69%	79%	31%

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.01%.

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.

4 Includes 10%, 12%, 34%, 29%, and 10%, respectively, attributable to mortgage-dollar-roll activity.

## Notes to Financial Statements

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

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

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. 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 valuation designee to represent fair value and subject to oversight by the board of trustees.

2. **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.

At December 31, 2023, counterparties had deposited in segregated accounts securities with a value of \$341,000 and cash of \$1,435,000 in connection with TBA transactions.

3. **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.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three

years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

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

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 and are subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility, which are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

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

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

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 December 31, 2023, the fund had contributed to Vanguard capital in the amount of \$10,014,000, representing less than 0.01% of the fund's net assets and 4.01% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.



C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the year ended December 31, 2023, custodian fee offset arrangements reduced the fund's expenses by \$65,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

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

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
<b>Investments</b>				
<b>Assets</b>				
U.S. Government and Agency Obligations	—	207,666,142	—	207,666,142
Asset-Backed/Commercial Mortgage-Backed Securities	—	7,415,152	—	7,415,152
Corporate Bonds	—	84,851,303	—	84,851,303
Sovereign Bonds	—	10,916,642	—	10,916,642
Taxable Municipal Bonds	—	1,919,494	—	1,919,494
Temporary Cash Investments	3,152,242	—	—	3,152,242
<b>Total</b>	<b>3,152,242</b>	<b>312,768,733</b>	<b>—</b>	<b>315,920,975</b>

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

	Amount (\$000)
Paid-in Capital	(40,718)
Total Distributable Earnings (Loss)	40,718

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

	Amount (\$000)
Undistributed Ordinary Income	22,987
Undistributed Long-Term Gains	—
Net Unrealized Gains (Losses)	(25,930,584)
Capital Loss Carryforwards	(6,601,986)
Qualified Late-Year Losses	—
Other Temporary Differences	—
<b>Total</b>	<b>(32,509,583)</b>

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2023 Amount (\$000)	2022 Amount (\$000)
Ordinary Income*	9,330,786	6,861,002
Long-Term Capital Gains	—	221,895
Total	9,330,786	7,082,897

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

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

	Amount (\$000)
Tax Cost	341,851,559
Gross Unrealized Appreciation	2,052,810
Gross Unrealized Depreciation	(27,983,394)
Net Unrealized Appreciation (Depreciation)	(25,930,584)

F. During the year ended December 31, 2023, the fund purchased \$30,865,647,000 of investment securities and sold \$14,051,896,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$104,713,194,000 and \$92,645,252,000, respectively. Purchases and sales include \$15,367,316,000 and \$1,703,012,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

	Year Ended December 31,			
	2023		2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
<b>Investor Shares</b>				
Issued	55,989	5,874	61,272	6,061
Issued in Lieu of Cash Distributions	22,025	2,317	21,776	2,185
Redeemed	(218,927)	(22,985)	(294,068)	(28,947)
Net Increase (Decrease)—Investor Shares	(140,913)	(14,794)	(211,020)	(20,701)
<b>ETF Shares</b>				
Issued	19,682,298	273,800	18,393,282	240,900
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(2,187,264)	(30,700)	(4,134,147)	(53,200)
Net Increase (Decrease)—ETF Shares	17,495,034	243,100	14,259,135	187,700
<b>Admiral Shares</b>				
Issued	17,190,783	1,810,477	17,041,384	1,697,320
Issued in Lieu of Cash Distributions	2,714,993	285,871	2,234,413	224,697
Redeemed	(17,833,059)	(1,881,957)	(23,449,064)	(2,338,020)
Net Increase (Decrease)—Admiral Shares	2,072,717	214,391	(4,173,267)	(416,003)
<b>Institutional Shares</b>				
Issued	9,009,516	947,435	9,168,817	921,252
Issued in Lieu of Cash Distributions	1,248,686	131,485	1,006,172	101,205
Redeemed	(8,606,018)	(907,118)	(11,089,901)	(1,111,049)
Net Increase (Decrease)—Institutional Shares	1,652,184	171,802	(914,912)	(88,592)
<b>Institutional Plus Shares</b>				
Issued	8,551,438	895,768	7,458,042	742,228
Issued in Lieu of Cash Distributions	919,833	96,865	736,297	74,008
Redeemed	(5,599,939)	(589,949)	(10,438,681)	(1,037,562)
Net Increase (Decrease)—Institutional Plus Shares	3,871,332	402,684	(2,244,342)	(221,326)

	Year Ended December 31,			
	2023		2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
<b>Institutional Select Shares</b>				
Issued	6,301,480	662,735	7,543,651	753,358
Issued in Lieu of Cash Distributions	989,317	104,193	679,137	68,447
Redeemed	(3,044,635)	(320,103)	(3,960,877)	(382,916)
Net Increase (Decrease)—Institutional Select Shares	4,246,162	446,825	4,261,911	438,889

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

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

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

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

# Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Total Bond Market Index Fund

## ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total Bond Market Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the "Fund") as of December 31, 2023, the related statement of operations for the year ended December 31, 2023, the statement of changes in net assets for each of the two years in the period ended December 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2023 and the financial highlights for each of the five years in the period ended December 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

## ***Basis for Opinion***

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

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

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

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
February 15, 2024

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

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**Tax information (unaudited)**

The fund hereby designates \$3,589,593,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates 100%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income dividends eligible to be treated as interest income for purposes of section 163(j) and the regulations thereunder for the fiscal year.

The fund hereby designates 91.5%, or if subsequently determined to be different, the maximum percentage allowable by law, as interest-related dividends eligible for exemption from U.S. withholding tax for nonresident alien shareholders.

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# The People Who Govern Your Fund

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

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

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

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

### Mortimer J. Buckley

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

## Independent Trustees

### Tara Bunch

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

### Emerson U. Fullwood

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

### F. Joseph Loughrey

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

### Mark Loughridge

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

### Scott C. Malpass

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

### Deanna Mulligan

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

### André F. Perold

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

### Sarah Bloom Raskin

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

### Grant Reid

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

### David Thomas

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

### Peter F. Volanakis

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

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

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

Executive Officers

Jacqueline Angell

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

Christine M. Buchanan

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

John Galloway

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

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

Ashley Grim

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

Jodi Miller

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

Anne E. Robinson

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

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

Michael Rollings

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

Vanguard Senior Management Team

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

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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).