

Annual Report | December 31, 2022

Vanguard Total Bond Market Index Fund

Contents

Your Fund's Performance at a Glance1
About Your Fund's Expenses.....2
Performance Summary4
Financial Statements8

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

- Despite some relief in midsummer and late fall, the 12 months ended December 31, 2022, were a volatile, challenging period for financial markets. Returns for Vanguard Total Bond Market Index Fund ranged from -13.25% for Investor Shares to -13.13% for Institutional Select Shares. The fund's benchmark, the Bloomberg U.S. Aggregate Float Adjusted Index, returned -13.07%.
- Overall, the economic backdrop deteriorated as inflation soared to multidecade highs, driven by government spending during the pandemic as well as higher energy and food prices in the wake of Russia's invasion of Ukraine. That prompted aggressive tightening by many central banks to bring inflation back in check, which weighed on bond prices and increased fears of recession.
- With yields rising and prices falling, U.S. Treasuries returned -12.46%. Returns were higher for mortgage-backed bonds (-11.81%) and lower for corporate bonds (-15.76%), as measured by components of the Bloomberg U.S. Aggregate Bond Index.
- By credit quality, lower-rated investment-grade bonds generally fared worse than higher-rated ones; by maturity, longer-dated bonds trailed those with shorter maturities.
- Over the past decade, the fund recorded an average annual return of about 1%, in line with its benchmark index.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2022		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	-19.13%	7.35%	9.13%
Russell 2000 Index (Small-caps)	-20.44	3.10	4.13
Russell 3000 Index (Broad U.S. market)	-19.21	7.07	8.79
FTSE All-World ex US Index (International)	-15.49	0.61	1.28
Bonds			
Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market)	-13.07%	-2.67%	0.06%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	-8.53	-0.77	1.25
FTSE Three-Month U.S. Treasury Bill Index	1.50	0.70	1.24
CPI			
Consumer Price Index	6.45%	4.92%	3.78%

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, 2022

	Beginning Account Value 6/30/2022	Ending Account Value 12/31/2022	Expenses Paid During Period
Based on Actual Fund Return			
Total Bond Market Index Fund			
Investor Shares	\$1,000.00	\$ 968.90	\$0.74
ETF Shares	1,000.00	969.70	0.15
Admiral™ Shares	1,000.00	969.40	0.25
Institutional Shares	1,000.00	969.50	0.17
Institutional Plus Shares	1,000.00	969.50	0.15
Institutional Select Shares	1,000.00	969.60	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).

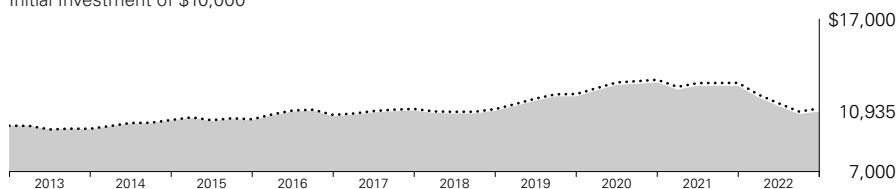
Total Bond Market Index Fund

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.) 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, 2012, Through December 31, 2022

Initial Investment of \$10,000



Average Annual Total Returns Periods Ended December 31, 2022

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund Investor Shares	-13.25%	-0.11%	0.90%	\$10,935
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund ETF Shares Net Asset Value	-13.15%	-0.01%	1.01%	\$11,059
Total Bond Market Index Fund ETF Shares Market Price	-13.12	-0.03	0.99	11,040
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Bond Market Index Fund Admiral Shares	-13.16%	-0.01%	1.00%	\$11,050
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	11,130

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Total Bond Market Index Fund Institutional Shares	-13.15%	0.01%	1.02%	\$5,532,007
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	5,564,805

See Financial Highlights for dividend and capital gains information.

Total Bond Market Index Fund

	Average Annual Total Returns Periods Ended December 31, 2022			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Ten Years	
Total Bond Market Index Fund Institutional Plus Shares	-13.14%	0.01%	1.02%	\$110,734,290
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	1.08	111,296,100

	One Year	Five Years	Since Inception (6/24/2016)	Final Value of a \$3,000,000,000 Investment
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.06	0.27	3,053,676,300

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

Total Bond Market Index Fund

Cumulative Returns of ETF Shares: December 31, 2012, Through December 31, 2022

	One Year	Five Years	Ten Years
Total Bond Market Index Fund ETF Shares Market Price	-13.12%	-0.14%	10.40%
Total Bond Market Index Fund ETF Shares Net Asset Value	-13.15	-0.03	10.59
Bloomberg U.S. Aggregate Float Adjusted Index	-13.07	0.29	11.30

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

Fund Allocation

As of December 31, 2022

Asset-Backed/Commercial Mortgage-Backed Securities	2.5%
Corporate Bonds	26.9
Sovereign Bonds	3.4
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	66.5

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, 2022

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

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
U.S. Government and Agency Obligations (66.1%)									
U.S. Government Securities (44.5%)									
United States Treasury Note/Bond	2.250%	1/31/24	194,225	189,096	United States Treasury Note/Bond	1.750%	3/15/25	551,990	521,372
United States Treasury Note/Bond	2.500%	1/31/24	648,550	633,147	United States Treasury Note/Bond	0.500%	3/31/25	9,630	8,842
United States Treasury Note/Bond	0.125%	2/15/24	358,935	340,988	United States Treasury Note/Bond	2.625%	3/31/25	196,581	189,301
United States Treasury Note/Bond	2.750%	2/15/24	589,749	576,848	United States Treasury Note/Bond	2.625%	4/15/25	484,668	466,265
United States Treasury Note/Bond	1.500%	2/29/24	541,286	521,834	United States Treasury Note/Bond	0.375%	4/30/25	426,975	389,615
United States Treasury Note/Bond	2.125%	2/29/24	480,759	466,712	United States Treasury Note/Bond	2.875%	4/30/25	208,494	201,718
United States Treasury Note/Bond	2.375%	2/29/24	504,546	491,380	United States Treasury Note/Bond	2.125%	5/15/25	522,926	496,780
United States Treasury Note/Bond	0.250%	3/15/24	313,295	297,043	United States Treasury Note/Bond	2.750%	5/15/25	514,430	495,782
United States Treasury Note/Bond	2.125%	3/31/24	417,278	404,173	United States Treasury Note/Bond	0.250%	5/31/25	605,161	548,994
United States Treasury Note/Bond	2.250%	3/31/24	951,871	923,464	United States Treasury Note/Bond	2.875%	5/31/25	255,590	247,044
United States Treasury Note/Bond	0.375%	4/15/24	775,375	733,699	United States Treasury Note/Bond	2.875%	6/15/25	12,020	11,612
United States Treasury Note/Bond	2.000%	4/30/24	300,822	290,246	United States Treasury Note/Bond	0.250%	6/30/25	911,940	825,876
United States Treasury Note/Bond	2.500%	4/30/24	872,712	845,031	United States Treasury Note/Bond	2.750%	6/30/25	250,502	241,186
United States Treasury Note/Bond	2.500%	4/30/24	461,936	448,800	United States Treasury Note/Bond	3.000%	7/15/25	560,988	543,282
United States Treasury Note/Bond	0.250%	5/15/24	621,080	584,592	United States Treasury Note/Bond	0.250%	7/31/25	712,415	642,732
United States Treasury Note/Bond	2.500%	5/15/24	672,918	653,046	United States Treasury Note/Bond	2.875%	7/31/25	293,610	283,609
United States Treasury Note/Bond	2.000%	5/31/24	1,304,187	1,256,503	United States Treasury Note/Bond	2.000%	8/15/25	1,470,189	1,387,721
United States Treasury Note/Bond	3.000%	5/31/24	802,230	778,038	United States Treasury Note/Bond	3.125%	8/15/25	240,880	233,842
United States Treasury Note/Bond	0.250%	6/15/24	739,778	694,351	United States Treasury Note/Bond	6.875%	8/15/25	47,289	50,089
United States Treasury Note/Bond	1.750%	6/30/24	391,554	375,280	United States Treasury Note/Bond	0.250%	8/31/25	613,825	551,771
United States Treasury Note/Bond	2.000%	6/30/24	419,533	403,276	United States Treasury Note/Bond	2.750%	8/31/25	349,785	336,121
United States Treasury Note/Bond	3.000%	6/30/24	1,088,095	1,061,913	United States Treasury Note/Bond	3.500%	9/15/25	13,775	13,495
United States Treasury Note/Bond	0.375%	7/15/24	446,747	418,406	United States Treasury Note/Bond	0.250%	9/30/25	146,010	131,067
United States Treasury Note/Bond	1.750%	7/31/24	416,564	398,404	United States Treasury Note/Bond	3.000%	9/30/25	259,032	250,330
United States Treasury Note/Bond	2.125%	7/31/24	254,475	244,773	United States Treasury Note/Bond	4.250%	10/15/25	779,520	778,911
United States Treasury Note/Bond	3.000%	7/31/24	206,740	201,604	United States Treasury Note/Bond	0.250%	10/31/25	530,514	474,313
United States Treasury Note/Bond	0.375%	8/15/24	480,000	448,425	United States Treasury Note/Bond	3.000%	10/31/25	204,006	197,025
United States Treasury Note/Bond	2.375%	8/15/24	589,190	568,476	United States Treasury Note/Bond	2.250%	11/15/25	742,427	702,522
United States Treasury Note/Bond	1.500%	8/31/24	382,444	362,066	United States Treasury Note/Bond	4.500%	11/15/25	834,785	840,002
United States Treasury Note/Bond	1.875%	8/31/24	306,793	293,370	United States Treasury Note/Bond	0.375%	11/30/25	874,670	782,283
United States Treasury Note/Bond	3.250%	8/31/24	347,256	340,094	United States Treasury Note/Bond	2.875%	11/30/25	275,005	264,563
United States Treasury Note/Bond	0.375%	9/15/24	390,820	364,134	United States Treasury Note/Bond	0.375%	12/31/25	73,113	65,299
United States Treasury Note/Bond	1.500%	9/30/24	304,503	289,088	United States Treasury Note/Bond	2.625%	12/31/25	360,095	344,285
United States Treasury Note/Bond	2.125%	9/30/24	482,058	462,399	United States Treasury Note/Bond	0.375%	1/31/26	964,285	857,611
United States Treasury Note/Bond	4.250%	9/30/24	909,015	904,328	United States Treasury Note/Bond	2.625%	1/31/26	539,960	515,915
United States Treasury Note/Bond	0.625%	10/15/24	631,945	589,980	United States Treasury Note/Bond	1.625%	2/15/26	1,076,077	994,867
United States Treasury Note/Bond	1.500%	10/31/24	704,346	667,148	United States Treasury Note/Bond	0.500%	2/28/26	312,549	278,413
United States Treasury Note/Bond	2.250%	10/31/24	282,595	271,335	United States Treasury Note/Bond	2.500%	2/28/26	351,250	333,468
United States Treasury Note/Bond	4.375%	10/31/24	786,960	784,624	United States Treasury Note/Bond	0.750%	3/31/26	445,505	399,284
United States Treasury Note/Bond	0.750%	11/15/24	50,701	47,326	United States Treasury Note/Bond	2.250%	3/31/26	473,185	445,829
United States Treasury Note/Bond	2.250%	11/15/24	606,889	582,803	United States Treasury Note/Bond	0.750%	4/30/26	1,932,407	1,727,089
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,394	United States Treasury Note/Bond	2.375%	4/30/26	339,170	320,304
United States Treasury Note/Bond	1.500%	11/30/24	1,229,766	1,163,474	United States Treasury Note/Bond	1.625%	5/15/26	999,944	920,418
United States Treasury Note/Bond	2.125%	11/30/24	1,106,025	1,058,500	United States Treasury Note/Bond	0.750%	5/31/26	981,245	874,995
United States Treasury Note/Bond	4.500%	11/30/24	508,574	508,653	United States Treasury Note/Bond	2.125%	5/31/26	322,175	301,284
United States Treasury Note/Bond	1.000%	12/15/24	667,621	624,643	United States Treasury Note/Bond	0.875%	6/30/26	286,605	256,153
United States Treasury Note/Bond	1.750%	12/31/24	438,703	416,357	United States Treasury Note/Bond	1.875%	6/30/26	323,405	299,958
United States Treasury Note/Bond	2.250%	12/31/24	464,650	445,120	United States Treasury Note/Bond	0.625%	7/31/26	703,524	621,409
United States Treasury Note/Bond	4.250%	12/31/24	202,198	201,503	United States Treasury Note/Bond	1.875%	7/31/26	302,795	279,943
United States Treasury Note/Bond	1.125%	1/15/25	576,640	539,429	United States Treasury Note/Bond	1.500%	8/15/26	637,414	580,943
United States Treasury Note/Bond	1.375%	1/31/25	261,760	245,850	United States Treasury Note/Bond	6.750%	8/15/26	32,360	35,055
United States Treasury Note/Bond	2.500%	1/31/25	212,880	204,664	United States Treasury Note/Bond	0.750%	8/31/26	631,854	559,290
United States Treasury Note/Bond	1.500%	2/15/25	551,810	519,219	United States Treasury Note/Bond	1.375%	8/31/26	585,567	530,670
United States Treasury Note/Bond	2.000%	2/15/25	401,814	382,288	United States Treasury Note/Bond	0.875%	9/30/26	428,350	380,294
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,242	United States Treasury Note/Bond	1.625%	9/30/26	389,485	356,318
United States Treasury Note/Bond	1.125%	2/28/25	169,166	157,879	United States Treasury Note/Bond	1.125%	10/31/26	571,987	511,482
United States Treasury Note/Bond	2.750%	2/28/25	343,966	332,250	United States Treasury Note/Bond	1.625%	10/31/26	401,104	366,007
					United States Treasury Note/Bond	2.000%	11/15/26	522,821	483,201
					United States Treasury Note/Bond	6.500%	11/15/26	50,779	54,873

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	3.125%	5/15/48	558,044	469,454	5	Federal Home Loan Mortgage Corp.	6.250%	7/15/32	11,429	13,216
United States Treasury Note/Bond	3.000%	8/15/48	561,717	461,310	5	Federal National Mortgage Assn.	2.500%	2/5/24	99,740	97,289
United States Treasury Note/Bond	3.375%	11/15/48	423,844	374,175	5	Federal National Mortgage Assn.	1.750%	7/2/24	26,717	25,577
United States Treasury Note/Bond	3.000%	2/15/49	577,056	475,711	5	Federal National Mortgage Assn.	2.625%	9/6/24	536,360	518,722
United States Treasury Note/Bond	2.875%	5/15/49	583,013	469,417	5	Federal National Mortgage Assn.	1.625%	10/15/24	29,170	27,677
United States Treasury Note/Bond	2.250%	8/15/49	1,014,165	71,226	5	Federal National Mortgage Assn.	1.625%	1/7/25	36,330	34,318
United States Treasury Note/Bond	2.375%	11/15/49	2,256	1,635	5	Federal National Mortgage Assn.	0.625%	4/22/25	27,300	25,045
United States Treasury Note/Bond	2.000%	2/15/50	263,331	174,251	5	Federal National Mortgage Assn.	0.500%	6/17/25	41,000	37,319
United States Treasury Note/Bond	1.250%	5/15/50	843,137	454,635	5	Federal National Mortgage Assn.	0.375%	8/25/25	84,475	76,177
United States Treasury Note/Bond	3.000%	8/15/50	910,374	506,965	5	Federal National Mortgage Assn.	0.500%	11/7/25	77,575	69,702
United States Treasury Note/Bond	1.625%	11/15/50	1,118,007	666,961	5	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	31,774
United States Treasury Note/Bond	1.875%	2/15/51	956,460	608,847	5	Federal National Mortgage Assn.	1.875%	9/24/26	48,275	44,362
United States Treasury Note/Bond	2.375%	5/15/51	981,223	705,254	5	Federal National Mortgage Assn.	0.750%	10/8/27	216,700	185,844
United States Treasury Note/Bond	3.000%	8/15/51	1,014,256	665,130	5	Federal National Mortgage Assn.	6.250%	5/15/29	27,789	31,027
United States Treasury Note/Bond	1.875%	11/15/51	995,111	632,051	5	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	30,944
United States Treasury Note/Bond	2.250%	2/15/52	894,597	624,121	5	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	56,710
United States Treasury Note/Bond	2.875%	5/15/52	659,496	529,658	5	Federal National Mortgage Assn.	0.875%	8/5/30	216,240	169,579
United States Treasury Note/Bond	3.000%	8/15/52	773,735	640,507	5	Federal National Mortgage Assn.	6.625%	11/15/30	29,700	34,333
United States Treasury Note/Bond	4.000%	11/15/52	710,780	713,890	5	Federal National Mortgage Assn.	5.625%	7/15/37	10,765	11,879
				123,956,688		Private Export Funding Corp.	3.550%	1/15/24	4,200	4,131
Agency Bonds and Notes (1.3%)					4	Private Export Funding Corp.	2.450%	7/15/24	8,300	7,972
³ AID-Israel	5.500%	4/26/24	20,405	20,557	4	Private Export Funding Corp.	1.750%	11/15/24	4,050	3,823
³ AID-Israel	5.500%	9/18/33	6,775	7,230	4	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,383
³ AID-Jordan	3.000%	6/30/25	5,200	5,012	4	Private Export Funding Corp.	1.400%	7/15/28	11,650	9,861
Federal Farm Credit Banks	0.900%	1/18/24	14,000	13,443	4	Resolution Funding Corp.	8.625%	1/15/30	110	137
Federal Farm Credit Banks	0.250%	2/26/24	20,700	19,656		Tennessee Valley Authority	2.875%	9/15/24	9,637	9,337
Federal Farm Credit Banks	2.625%	5/3/24	19,970	19,422		Tennessee Valley Authority	0.750%	5/15/25	6,825	6,252
Federal Farm Credit Banks	2.625%	5/16/24	49,420	48,034	4	Tennessee Valley Authority	6.750%	11/1/25	17,306	18,378
Federal Farm Credit Banks	2.625%	6/10/24	19,550	18,979	4	Tennessee Valley Authority	2.875%	2/1/27	30,250	28,767
Federal Farm Credit Banks	3.250%	6/17/24	27,525	26,957		Tennessee Valley Authority	7.125%	5/1/30	27,165	31,702
Federal Farm Credit Banks	3.100%	6/28/24	18,000	17,583		Tennessee Valley Authority	1.500%	9/15/31	13,725	10,774
Federal Farm Credit Banks	3.375%	8/26/24	18,800	18,410	4	Tennessee Valley Authority	4.700%	7/15/33	7,950	7,958
Federal Farm Credit Banks	4.250%	9/26/24	57,150	56,755		Tennessee Valley Authority	4.650%	6/15/35	15,169	15,067
Federal Farm Credit Banks	0.875%	11/18/24	26,269	24,540		Tennessee Valley Authority	5.880%	4/1/36	10,800	11,900
Federal Farm Credit Banks	4.500%	11/18/24	55,202	55,070		Tennessee Valley Authority	6.150%	1/15/38	920	1,044
Federal Farm Credit Banks	4.625%	12/5/24	9,764	9,774		Tennessee Valley Authority	5.500%	6/15/38	2,550	2,686
Federal Farm Credit Banks	4.250%	12/20/24	11,500	11,434		Tennessee Valley Authority	5.250%	9/15/39	30,250	31,412
Federal Farm Credit Banks	1.125%	1/6/25	13,020	12,176		Tennessee Valley Authority	3.500%	12/15/42	2,100	1,740
Federal Farm Credit Banks	1.750%	2/14/25	20,060	18,964		Tennessee Valley Authority	4.875%	1/15/48	6,951	6,801
Federal Farm Credit Banks	2.510%	4/1/25	11,125	10,671		Tennessee Valley Authority	4.250%	9/15/52	12,300	10,901
Federal Farm Credit Banks	4.250%	9/30/25	19,040	18,987		Tennessee Valley Authority	5.375%	4/1/56	21,250	22,598
Federal Home Loan Banks	2.500%	2/13/24	57,095	55,664		Tennessee Valley Authority	4.625%	9/15/60	7,468	6,999
Federal Home Loan Banks	2.125%	2/28/24	18,725	18,165		Tennessee Valley Authority	4.250%	9/15/65	14,725	12,754
Federal Home Loan Banks	2.875%	6/14/24	47,350	46,120						3,570,648
Federal Home Loan Banks	4.875%	6/14/24	22,000	22,035		Conventional Mortgage-Backed Securities (20.3%)				
Federal Home Loan Banks	2.750%	6/28/24	7,120	6,920	4.5	Fannie Mae Pool	6.000%	1/1/26–3/1/35	124	126
Federal Home Loan Banks	1.500%	8/15/24	19,950	18,962	4.5	Fannie Mae Pool	6.500%	2/1/29–9/1/32	99	102
Federal Home Loan Banks	5.375%	8/15/24	24,750	24,999	4.5	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	21,262	19,632
Federal Home Loan Banks	2.875%	9/13/24	14,985	14,547	4.5	Freddie Mac Gold Pool	2.500%	5/1/23–3/1/43	313,748	292,424
Federal Home Loan Banks	4.500%	10/3/24	30,000	29,926	4.5	Freddie Mac Gold Pool	3.000%	4/1/23–12/1/47	1,050,902	957,028
⁴ Federal Home Loan Banks	1.000%	12/20/24	18,000	16,810	4.5	Freddie Mac Gold Pool	3.500%	4/1/24–7/1/48	1,101,472	1,028,413
Federal Home Loan Banks	0.500%	4/14/25	110,650	101,299	4.5	Freddie Mac Gold Pool	4.000%	5/1/23–2/1/49	673,624	648,913
Federal Home Loan Banks	0.375%	9/4/25	11,000	9,915	4.5	Freddie Mac Gold Pool	4.500%	2/1/23–1/1/49	325,469	321,515
Federal Home Loan Banks	1.250%	12/21/26	41,100	36,684	4.5	Freddie Mac Gold Pool	5.000%	3/1/23–11/1/48	113,506	115,019
Federal Home Loan Banks	3.250%	11/16/28	317,125	303,533	4.5	Freddie Mac Gold Pool	5.500%	3/1/23–6/1/41	76,005	77,134
Federal Home Loan Banks	5.500%	7/15/36	19,780	21,666	4.5	Freddie Mac Gold Pool	6.000%	1/1/23–5/1/40	37,149	38,835
⁵ Federal Home Loan Mortgage Corp.	1.500%	2/12/25	39,850	37,480						
^{4.5} Federal Home Loan Mortgage Corp.	0.375%	7/21/25	44,250	40,041						
⁵ Federal Home Loan Mortgage Corp.	0.375%	9/23/25	244,710	219,948						
^{4.5} Federal Home Loan Mortgage Corp.	6.750%	9/15/29	191,366	219,609						
⁵ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,654	105,800						

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	Freddie Mac Gold Pool	7.000%	4/1/23-12/1/38	4,797	4,988	4.5	UMBS Pool	3.000%	11/1/25-6/1/52	6,450,298	5,783,675
4.5	Freddie Mac Gold Pool	7.500%	4/1/23-2/1/32	293	297	1.4,5	UMBS Pool	3.500%	5/1/23-1/25/53	3,944,370	3,659,276
4.5	Freddie Mac Gold Pool	8.000%	8/1/23-12/1/31	387	401	1.4,5	UMBS Pool	4.000%	3/1/23-1/25/53	3,183,661	3,037,635
4.5	Freddie Mac Gold Pool	8.500%	5/1/24-7/1/31	59	61	1.4,5	UMBS Pool	4.500%	7/1/23-1/25/53	2,214,592	2,157,292
4.5	Freddie Mac Gold Pool	9.000%	12/1/24-3/1/31	58	62	1.4,5	UMBS Pool	5.000%	5/1/23-1/25/53	1,433,941	1,425,114
4	Ginnie Mae I Pool	3.000%	1/15/26-3/15/45	58,941	52,453	1.4,5	UMBS Pool	5.500%	3/1/23-1/25/53	664,253	671,487
4	Ginnie Mae I Pool	3.500%	11/15/25-7/15/45	70,090	65,974	1.4,5	UMBS Pool	6.000%	4/1/23-1/25/53	213,614	219,841
4	Ginnie Mae I Pool	4.000%	6/15/24-6/15/46	86,702	83,744	1.4,5	UMBS Pool	6.500%	1/25/53	57,275	58,689
4	Ginnie Mae I Pool	4.500%	6/15/23-2/15/49	85,596	85,427	4.5	UMBS Pool	7.000%	6/1/23-10/1/38	7,733	8,120
4	Ginnie Mae I Pool	5.000%	3/15/34-4/15/41	40,134	41,038	4.5	UMBS Pool	7.500%	6/1/23-12/1/32	670	700
4	Ginnie Mae I Pool	5.500%	8/15/23-2/15/41	51	53	4.5	UMBS Pool	8.000%	10/1/23-9/1/31	216	222
4	Ginnie Mae I Pool	6.000%	12/15/23-6/15/41	2,182	2,302	4.5	UMBS Pool	8.500%	7/1/24-5/1/32	87	89
4	Ginnie Mae I Pool	6.500%	11/15/23-1/15/39	6,040	6,151	4.5	UMBS Pool	9.000%	8/1/24-8/1/30	19	19
4	Ginnie Mae I Pool	7.000%	3/15/23-9/15/36	1,485	1,519	4.5	UMBS Pool	9.500%	1/1/25-11/1/25	13	14
4	Ginnie Mae I Pool	7.500%	5/15/23-6/15/32	653	663	56,606,974					
4	Ginnie Mae I Pool	8.000%	4/15/23-12/15/30	366	377	Nonconventional Mortgage-Backed Securities (0.0%)					
4	Ginnie Mae I Pool	8.500%	6/15/24-3/15/31	70	74	4.5	Fannie Mae Pool	2.318%	7/1/43	1,925	1,925
4	Ginnie Mae I Pool	9.000%	9/15/24-1/15/31	98	103	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.290%	2.409%	12/1/41	407	401
4	Ginnie Mae I Pool	9.500%	12/15/24-9/15/25	1	1	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.310%	3.560%	9/1/37	613	612
4	Ginnie Mae II Pool	1.500%	3/20/51-12/20/51	66,649	53,397	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.335%	1.710%	1/1/35	4	4
4	Ginnie Mae II Pool	2.000%	8/20/50-1/20/52	2,630,345	2,208,182	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.434%	3.684%	7/1/36	131	131
1.4	Ginnie Mae II Pool	2.500%	6/20/27-1/15/53	2,700,580	2,354,825	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.460%	1.835%	2/1/37	1	1
1.4	Ginnie Mae II Pool	3.000%	10/20/26-1/15/53	2,677,224	2,410,457	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.465%	3.715%	10/1/37	238	239
4	Ginnie Mae II Pool	3.500%	9/20/25-12/20/52	2,015,832	1,879,569	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.478%	2.672%	3/1/43	1,177	1,177
1.4	Ginnie Mae II Pool	4.000%	9/20/25-1/15/53	1,343,390	1,291,991	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.530%	3.780%	12/1/43	328	334
1.4	Ginnie Mae II Pool	4.500%	8/20/33-1/15/53	1,014,190	996,208	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.552%	3.802%	10/1/37	221	223
1.4	Ginnie Mae II Pool	5.000%	12/20/32-1/15/53	568,576	567,268	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.556%	3.806%	9/1/43	146	148
1.4	Ginnie Mae II Pool	5.500%	8/20/23-1/15/53	216,295	217,602	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.585%	3.835%	10/1/34	2	2
1.4	Ginnie Mae II Pool	6.000%	7/20/23-1/15/53	44,086	44,799	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.593%	3.358%	6/1/43	432	438
4	Ginnie Mae II Pool	6.500%	3/20/31-9/20/40	6,800	7,174	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.596%	3.846%	11/1/33	73	73
4	Ginnie Mae II Pool	7.000%	3/20/28-11/20/38	827	871	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.599%	3.849%	8/1/35	380	384
4	Ginnie Mae II Pool	7.500%	8/20/30	1	2	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.606%	2.227%	4/1/37	9	9
4	Ginnie Mae II Pool	8.500%	10/20/30	4	4	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.623%	1.998%	2/1/36	99	100
4.5	UMBS Pool	1.500%	7/1/35-9/1/51	3,443,070	2,782,380	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.627%	2.127%	3/1/38	95	96
1.4,5	UMBS Pool	2.000%	7/1/23-1/25/53	14,433,115	12,036,289	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.633%	3.883%	1/1/35	1	1
1.4,5	UMBS Pool	2.500%	11/1/26-1/25/53	10,304,657	8,888,954	4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.635%	3.885%	11/1/36	58	58
						4.5,6	Fannie Mae Pool, 12M USD LIBOR + 1.640%	3.890%	1/1/42	354	360

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, 12M USD LIBOR + 1.658%	3.908%	7/1/35	330	333	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.812%	2.769%	3/1/41	341	341
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.660%	3.910%	9/1/40	96	98	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.813%	3.883%	1/1/42	286	285
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.665%	3.915%	6/1/36	2	2	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.813%	4.063%	11/1/41	325	337
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.670%	2.045%	1/1/37	91	93	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.815%	2.231%	2/1/41	305	311
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.670%	3.874%	10/1/42	350	361	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.447%	5/1/41	326	338
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.682%	3.359%	6/1/42	417	420	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.815%	4.065%	11/1/40–12/1/41	842	873
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.685%	3.935%	12/1/33	142	143	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.825%	2.575%	3/1/41	349	360
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.161%	5/1/40	120	120	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.825%	3.649%	2/1/42	393	408
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.940%	10/1/39–9/1/42	1,064	1,073	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.826%	4.076%	7/1/38	130	135
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.692%	3.828%	8/1/39	615	618	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.830%	2.482%	4/1/41	544	540
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.695%	3.945%	7/1/39	132	133	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.080%	6/1/41	374	387
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.698%	3.948%	8/1/40	225	227	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.834%	3.222%	2/1/41	221	228
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.700%	3.950%	12/1/40	272	273	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.210%	5/1/40	89	90
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.700%	4.075%	7/1/37	45	45	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.609%	1/1/40	214	220
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.701%	3.951%	10/1/42	502	516	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.838%	4.013%	9/1/40	298	308
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.703%	2.332%	4/1/36	116	117	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.839%	4.089%	12/1/39	232	238
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.704%	3.531%	4/1/36	46	47	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.090%	8/1/39	288	290
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.705%	3.955%	11/1/39	93	93	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.843%	2.995%	4/1/37	29	30
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.721%	2.528%	5/1/42	493	494	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.880%	3.779%	11/1/34	186	190
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.729%	3.479%	6/1/41	116	120	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.914%	3.289%	4/1/37	197	203
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.737%	3.987%	9/1/34	77	79	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.925%	4.175%	10/1/37	9	9
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.739%	3.919%	11/1/39	197	201	4.5,6 Fannie Mae Pool, 12M USD LIBOR + 2.130%	3.666%	10/1/36	174	178
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.747%	3.852%	7/1/41	840	867	4.5,6 Fannie Mae Pool, 1YR CMT + 2.155%	4.280%	12/1/37	359	356
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.748%	2.408%	5/1/35	104	105	4.5,6 Fannie Mae Pool, 1YR CMT + 2.185%	3.079%	5/1/36	27	27
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.750%	2.173%	2/1/36	96	98	4.5,6 Fannie Mae Pool, 1YR CMT + 2.190%	4.315%	12/1/36	3	3
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.750%	4.000%	10/1/40	173	175	4.5,6 Fannie Mae Pool, 1YR CMT + 2.235%	4.360%	12/1/35	2	2
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.751%	3.843%	9/1/43	707	727	4.5,6 Fannie Mae Pool, 1YR CMT + 2.268%	2.643%	5/1/33	2	2
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.775%	2.891%	5/1/42	57	59	4.5,6 Fannie Mae Pool, 1YR CMT + 2.268%	4.393%	9/1/33	2	2
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.780%	2.280%	2/1/41	190	195	4.5,6 Fannie Mae Pool, 1YR CMT + 2.275%	4.400%	11/1/32	3	3
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.783%	3.314%	7/1/42	376	379	4.5,6 Fannie Mae Pool, 1YR CMT + 2.313%	2.438%	1/1/35	150	152
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.794%	3.725%	3/1/42	168	174	4.5,6 Fannie Mae Pool, 6M USD LIBOR + 1.058%	3.592%	4/1/37	368	371
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.795%	2.446%	3/1/42	429	437	4.5,6 Fannie Mae Pool, 6M USD LIBOR + 1.415%	3.088%	7/1/34	64	64
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.797%	3.844%	8/1/42	1,181	1,173	4.5,6 Fannie Mae Pool, 6M USD LIBOR + 1.840%	3.090%	8/1/37	283	292
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.805%	4.055%	11/1/41	526	530	4.5,6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.486%	2.492%	3/1/37	6	6
4.5,6 Fannie Mae Pool, 12M USD LIBOR + 1.810%	4.060%	9/1/33–12/1/40	623	636	4.5,6 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.532%	3.551%	9/1/37	70	70

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ Ally Auto Receivables Trust Series 2022-2	4.870%	4/17/28	2,625	2,612	⁴ BANK Series 2019-BNK21	3.093%	10/17/52	4,325	3,642
⁴ American Express Credit Account Master Trust Series 2021-1	0.900%	11/15/26	28,300	26,270	⁴ BANK Series 2019-BNK22	2.978%	11/15/62	16,943	14,743
⁴ American Express Credit Account Master Trust Series 2022-2	3.390%	5/15/27	49,500	48,052	⁴ BANK Series 2019-BNK23	2.920%	12/15/52	10,705	9,267
⁴ American Express Credit Account Master Trust Series 2022-3	3.750%	8/15/27	28,300	27,639	⁴ BANK Series 2019-BNK23	3.203%	12/15/52	4,000	3,385
⁴ AmeriCredit Automobile Receivables Trust Series 2020-3	0.760%	12/18/25	1,375	1,321	⁴ BANK Series 2019-BNK24	2.960%	11/15/62	8,050	6,981
⁴ AmeriCredit Automobile Receivables Trust Series 2021-1	0.680%	10/19/26	2,150	2,040	⁴ BANK Series 2019-BNK24	3.283%	11/15/62	3,750	3,129
⁴ AmeriCredit Automobile Receivables Trust Series 2021-1	0.890%	10/19/26	1,350	1,231	⁴ BANK Series 2020-BNK25	2.649%	1/15/63	11,830	10,035
⁴ AmeriCredit Automobile Receivables Trust Series 2021-2	0.340%	12/18/26	1,150	1,116	⁴ BANK Series 2020-BNK25	2.841%	1/15/63	3,685	3,032
⁴ AmeriCredit Automobile Receivables Trust Series 2021-3	0.760%	8/18/26	1,050	999	⁴ BANK Series 2020-BNK26	2.403%	3/15/63	10,460	8,722
⁴ AmeriCredit Automobile Receivables Trust Series 2021-3	1.170%	8/18/27	525	483	⁴ BANK Series 2020-BNK26	2.687%	3/15/63	3,310	2,689
⁴ AmeriCredit Automobile Receivables Trust Series 2021-3	1.410%	8/18/27	1,150	1,046	⁴ BANK Series 2020-BNK27	2.144%	4/15/63	9,540	7,732
⁴ BA Credit Card Trust Series 2020-A1	0.340%	5/15/26	15,700	15,022	⁴ BANK Series 2020-BNK27	2.551%	4/15/63	2,825	2,254
⁴ BA Credit Card Trust Series 2021-A1	0.440%	9/15/26	3,715	3,495	⁴ BANK Series 2020-BNK28	1.844%	3/15/63	2,810	2,218
⁴ BA Credit Card Trust Series 2022-A1	3.530%	11/15/27	8,270	8,040	⁴ BANK Series 2020-BNK29	1.997%	11/15/53	3,900	3,081
⁴ Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.429%	9/15/48	1,393	1,346	⁴ BANK Series 2020-BNK30	1.925%	12/15/53	4,700	3,702
⁴ Banc of America Commercial Mortgage Trust Series 2015-UBS7	3.705%	9/15/48	4,100	3,883	⁴ BANK Series 2020-BNK30	2.111%	12/15/53	550	411
⁴ BANK Series 2017-BNK5	3.390%	6/15/60	9,750	8,985	⁴ BANK Series 2021-BNK31	2.036%	2/15/54	3,300	2,621
⁴ BANK Series 2017-BNK5	3.624%	6/15/60	4,450	3,975	⁴ BANK Series 2021-BNK31	2.211%	2/15/54	1,925	1,436
⁴ BANK Series 2017-BNK6	3.254%	7/15/60	5,500	5,076	⁴ BANK Series 2021-BNK32	2.643%	4/15/54	5,350	4,451
⁴ BANK Series 2017-BNK6	3.518%	7/15/60	3,388	3,143	⁴ BANK Series 2021-BNK33	2.556%	5/15/64	2,535	2,090
⁴ BANK Series 2017-BNK6	3.741%	7/15/60	3,388	3,040	⁴ BANK Series 2021-BNK34	2.438%	6/15/63	9,750	7,887
⁴ BANK Series 2017-BNK7	3.175%	9/15/60	6,984	6,370	⁴ BANK Series 2021-BNK35	2.285%	6/15/64	5,829	4,677
⁴ BANK Series 2017-BNK7	3.435%	9/15/60	5,790	5,341	⁴ BANK Series 2021-BNK36	2.470%	9/15/64	8,550	6,950
⁴ BANK Series 2017-BNK7	3.748%	9/15/60	4,100	3,732	⁴ BANK Series 2021-BNK36	2.695%	9/15/64	2,625	2,031
⁴ BANK Series 2017-BNK8	3.488%	11/15/50	8,000	7,367	⁴ BANK Series 2021-BNK37	2.618%	11/15/64	8,250	6,773
⁴ BANK Series 2017-BNK8	3.731%	11/15/50	1,325	1,181	⁴ BANK Series 2022-BNK43	4.399%	8/15/55	11,575	10,944
⁴ BANK Series 2017-BNK8	4.096%	11/15/50	1,955	1,602	⁴ BANK Series 2022-BNK43	4.830%	8/15/55	2,375	2,163
⁴ BANK Series 2017-BNK9	3.279%	11/15/54	3,698	3,474	⁴ Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.574%	2/15/50	9,108	8,514
⁴ BANK Series 2017-BNK9	3.538%	11/15/54	8,000	7,397	⁴ Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3	3.748%	2/15/50	3,542	3,204
⁴ BANK Series 2018-BNK10	3.641%	2/15/61	1,802	1,715	⁴ Barclays Commercial Mortgage Trust Series 2019-C3	3.583%	5/15/52	21,595	19,690
⁴ BANK Series 2018-BNK10	3.688%	2/15/61	7,600	7,070	⁴ Barclays Commercial Mortgage Trust Series 2019-C4	2.919%	8/15/52	15,870	13,860
⁴ BANK Series 2018-BNK10	3.898%	2/15/61	2,100	1,910	⁴ Barclays Commercial Mortgage Trust Series 2019-C4	3.171%	8/15/52	1,325	1,126
⁴ BANK Series 2018-BNK11	4.046%	3/15/61	5,550	5,240	⁴ Barclays Commercial Mortgage Trust Series 2019-C5	3.063%	11/15/52	8,975	7,884
⁴ BANK Series 2018-BNK12	4.255%	5/15/61	6,550	6,241	⁴ Barclays Commercial Mortgage Trust Series 2019-C5	3.366%	11/15/52	5,375	4,618
⁴ BANK Series 2018-BNK12	4.353%	5/15/61	2,100	1,914	⁴ Barclays Dryrock Issuance Trust Series 2022-1	3.070%	2/15/28	6,250	6,011
⁴ BANK Series 2018-BNK13	3.953%	8/15/61	2,300	2,141	⁴ BBCMS Mortgage Trust Series 2017-C1	3.674%	2/15/50	17,475	16,360
⁴ BANK Series 2018-BNK13	4.217%	8/15/61	8,600	8,170	⁴ BBCMS Mortgage Trust Series 2017-C1	3.898%	2/15/50	4,675	4,248
⁴ BANK Series 2018-BNK14	3.966%	9/15/60	1,600	1,497	⁴ BBCMS Mortgage Trust Series 2018-C2	4.314%	12/15/51	8,350	7,942
⁴ BANK Series 2018-BNK14	4.128%	9/15/60	1,676	1,649	⁴ BBCMS Mortgage Trust Series 2020-C6	2.639%	2/15/53	7,635	6,489
⁴ BANK Series 2018-BNK14	4.231%	9/15/60	3,575	3,388	⁴ BBCMS Mortgage Trust Series 2020-C6	2.840%	2/15/53	2,000	1,626
⁴ BANK Series 2018-BNK14	4.481%	9/15/60	1,550	1,446	⁴ BBCMS Mortgage Trust Series 2020-C7	2.037%	4/15/53	2,520	2,047
⁴ BANK Series 2018-BNK15	4.407%	11/15/61	7,690	7,363	⁴ BBCMS Mortgage Trust Series 2020-C8	2.040%	10/15/53	8,225	6,586
⁴ BANK Series 2019-BNK16	4.005%	2/15/52	6,625	6,194	⁴ BBCMS Mortgage Trust Series 2020-C8	2.398%	10/15/53	1,685	1,299
⁴ BANK Series 2019-BNK17	3.714%	4/15/52	7,350	6,750	⁴ BBCMS Mortgage Trust Series 2021-C9	2.299%	2/15/54	9,525	7,724
⁴ BANK Series 2019-BNK17	3.976%	4/15/52	1,750	1,558	⁴ BBCMS Mortgage Trust Series 2021-C11	2.322%	9/15/54	3,175	2,553
⁴ BANK Series 2019-BNK18	3.584%	5/15/62	21,125	19,131	⁴ BBCMS Mortgage Trust Series 2021-C11	2.536%	9/15/54	1,325	1,010
⁴ BANK Series 2019-BNK18	3.826%	5/15/62	2,575	2,286	⁴ BBCMS Mortgage Trust Series 2021-C12	2.689%	11/15/54	5,225	4,315
⁴ BANK Series 2019-BNK19	3.183%	8/15/61	15,850	13,967					
⁴ BANK Series 2019-BNK19	4.031%	8/15/61	2,240	1,721					
⁴ BANK Series 2019-BNK20	3.011%	9/15/62	10,250	8,943					
⁴ BANK Series 2019-BNK21	2.851%	10/17/52	21,600	18,634					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ BBCMS Mortgage Trust Series 2022-C14	2.946%	2/15/55	13,150	11,071	⁴ Benchmark Mortgage Trust Series 2020-B20	2.375%	10/15/53	555	428
⁴ BBCMS Trust Series 2021-C10	2.492%	7/15/54	9,500	7,819	⁴ Benchmark Mortgage Trust Series 2020-B21	1.978%	12/17/53	8,350	6,642
⁴ Benchmark Mortgage Trust Series 2018-B1	3.666%	1/15/51	7,960	7,432	⁴ Benchmark Mortgage Trust Series 2020-B21	2.254%	12/17/53	850	646
⁴ Benchmark Mortgage Trust Series 2018-B1	3.878%	1/15/51	2,600	2,339	⁴ Benchmark Mortgage Trust Series 2020-B22	1.973%	1/15/54	6,100	4,841
⁴ Benchmark Mortgage Trust Series 2018-B2	3.662%	2/15/51	2,413	2,395	⁴ Benchmark Mortgage Trust Series 2020-IG1	2.687%	9/15/43	7,900	6,495
⁴ Benchmark Mortgage Trust Series 2018-B2	3.882%	2/15/51	17,575	16,557	⁴ Benchmark Mortgage Trust Series 2020-IG1	2.909%	9/15/43	2,640	2,094
⁴ Benchmark Mortgage Trust Series 2018-B2	4.084%	2/15/51	8,225	7,547	⁴ Benchmark Mortgage Trust Series 2021-B23	2.070%	2/15/54	12,150	9,673
⁴ Benchmark Mortgage Trust Series 2018-B3	3.848%	4/10/51	1,351	1,343	⁴ Benchmark Mortgage Trust Series 2021-B23	2.274%	2/15/54	4,400	3,349
⁴ Benchmark Mortgage Trust Series 2018-B3	4.025%	4/10/51	13,150	12,470	⁴ Benchmark Mortgage Trust Series 2021-B24	2.584%	3/15/54	7,550	6,251
⁴ Benchmark Mortgage Trust Series 2018-B4	4.121%	7/15/51	18,625	17,691	⁴ Benchmark Mortgage Trust Series 2021-B24	2.780%	3/15/54	1,625	1,284
⁴ Benchmark Mortgage Trust Series 2018-B4	4.311%	7/15/51	3,250	2,943	⁴ Benchmark Mortgage Trust Series 2021-B25	2.577%	4/15/54	7,850	6,497
⁴ Benchmark Mortgage Trust Series 2018-B5	4.208%	7/15/51	8,850	8,432	⁴ Benchmark Mortgage Trust Series 2021-B25	2.847%	4/15/54	3,675	2,911
⁴ Benchmark Mortgage Trust Series 2018-B5	4.419%	7/15/51	1,750	1,622	⁴ Benchmark Mortgage Trust Series 2021-B26	2.613%	6/15/54	5,275	4,370
⁴ Benchmark Mortgage Trust Series 2018-B6	4.261%	10/10/51	4,025	3,846	⁴ Benchmark Mortgage Trust Series 2021-B28	2.224%	8/15/54	5,275	4,200
⁴ Benchmark Mortgage Trust Series 2018-B6	4.441%	10/10/51	1,250	1,159	⁴ Benchmark Mortgage Trust Series 2021-B29	2.284%	9/15/54	1,075	911
⁴ Benchmark Mortgage Trust Series 2018-B7	4.510%	5/15/53	22,400	21,632	⁴ Benchmark Mortgage Trust Series 2021-B29	2.388%	9/15/54	3,175	2,560
⁴ Benchmark Mortgage Trust Series 2018-B8	4.232%	1/15/52	10,690	10,174	⁴ Benchmark Mortgage Trust Series 2021-B29	2.612%	9/15/54	1,075	828
⁴ Benchmark Mortgage Trust Series 2018-B8	4.532%	1/15/52	3,400	3,140	⁴ Benchmark Mortgage Trust Series 2021-B30	2.576%	11/15/54	13,225	10,805
⁴ Benchmark Mortgage Trust Series 2019-B9	3.751%	3/15/52	2,682	2,457	⁴ Benchmark Mortgage Trust Series 2021-B31	2.669%	12/15/54	4,685	3,852
⁴ Benchmark Mortgage Trust Series 2019-B9	4.016%	3/15/52	6,281	5,904	⁴ Benchmark Mortgage Trust Series 2022-B32	3.002%	1/15/55	14,450	12,179
⁴ Benchmark Mortgage Trust Series 2019-B10	3.717%	3/15/62	6,100	5,621	⁴ Benchmark Mortgage Trust Series 2022-B32	3.411%	1/15/55	4,200	3,401
⁴ Benchmark Mortgage Trust Series 2019-B10	3.979%	3/15/62	2,600	2,291	⁴ Benchmark Mortgage Trust Series 2022-B33	3.458%	3/15/55	4,225	3,728
⁴ Benchmark Mortgage Trust Series 2019-B11	3.281%	5/15/52	2,400	2,164	⁴ Benchmark Mortgage Trust Series 2022-B34	3.786%	4/15/55	3,275	2,942
⁴ Benchmark Mortgage Trust Series 2019-B11	3.542%	5/15/52	15,840	14,454	⁴ Benchmark Mortgage Trust Series 2022-B36	4.470%	7/15/55	5,225	4,956
⁴ Benchmark Mortgage Trust Series 2019-B11	3.784%	5/15/52	4,225	3,641	⁴ Benchmark Mortgage Trust Series 2022-B36	4.951%	7/15/55	1,600	1,481
⁴ Benchmark Mortgage Trust Series 2019-B13	2.952%	8/15/57	3,600	3,151	⁴ BMO Mortgage Trust Series 2022-C1	3.374%	2/17/55	3,675	3,182
⁴ Benchmark Mortgage Trust Series 2019-B14	3.049%	12/15/62	13,650	11,999	⁴ BMO Mortgage Trust Series 2022-C2	4.813%	7/15/54	4,275	4,189
⁴ Benchmark Mortgage Trust Series 2019-B15	2.928%	12/15/72	13,355	11,639	⁴ BMO Mortgage Trust Series 2022-C3	5.313%	9/15/54	13,125	13,185
⁴ Benchmark Mortgage Trust Series 2020-B16	2.732%	2/15/53	25,275	21,666	⁴ BMO Mortgage Trust Series 2022-C3	5.326%	9/15/54	1,875	1,803
⁴ Benchmark Mortgage Trust Series 2020-B16	2.944%	2/15/53	1,295	1,047	⁴ BMW Vehicle Lease Trust Series 2021-1	0.290%	1/25/24	1,542	1,530
⁴ Benchmark Mortgage Trust Series 2020-B17	2.211%	3/15/53	2,500	2,313	⁴ BMW Vehicle Lease Trust Series 2021-1	0.370%	7/25/24	1,250	1,220
⁴ Benchmark Mortgage Trust Series 2020-B17	2.289%	3/15/53	5,530	4,587	⁴ BMW Vehicle Lease Trust Series 2021-2	0.330%	12/26/24	4,581	4,479
⁴ Benchmark Mortgage Trust Series 2020-B17	2.583%	3/15/53	1,655	1,305	⁴ BMW Vehicle Lease Trust Series 2021-2	0.430%	1/27/25	4,425	4,219
⁴ Benchmark Mortgage Trust Series 2020-B19	1.850%	9/15/53	3,375	2,698	⁴ BMW Vehicle Lease Trust Series 2022-1	1.230%	5/27/25	1,300	1,233
⁴ Benchmark Mortgage Trust Series 2020-B19	2.148%	9/15/53	1,125	845	⁴ BMW Vehicle Owner Trust Series 2020-A	0.480%	10/25/24	382	377
⁴ Benchmark Mortgage Trust Series 2020-B20	2.034%	10/15/53	6,725	5,400					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ BMW Vehicle Owner Trust Series 2020-A	0.620%	4/26/27	575	547	⁴ CarMax Auto Owner Trust Series 2022-1	1.470%	12/15/26	6,800	6,458
⁴ BMW Vehicle Owner Trust Series 2022-A	3.210%	8/25/26	2,250	2,193	⁴ CarMax Auto Owner Trust Series 2022-1	1.700%	8/16/27	2,625	2,386
⁴ BMW Vehicle Owner Trust Series 2022-A	3.440%	12/26/28	550	527	⁴ CarMax Auto Owner Trust Series 2022-2	3.490%	2/16/27	6,075	5,908
⁴ Cantor Commercial Real Estate Lending Series 2019-CF1	3.786%	5/15/52	4,025	3,632	⁴ CarMax Auto Owner Trust Series 2022-2	3.620%	9/15/27	1,425	1,371
⁴ Cantor Commercial Real Estate Lending Series 2019-CF2	2.874%	11/15/52	8,100	6,837	⁴ Carvana Auto Receivables Trust Series 2021-P2	0.490%	3/10/26	1,177	1,132
⁴ Cantor Commercial Real Estate Lending Series 2019-CF3	3.006%	1/15/53	8,000	6,787	⁴ Carvana Auto Receivables Trust Series 2021-P3	0.700%	11/10/26	4,500	4,189
⁴ Cantor Commercial Real Estate Lending Series 2019-CF3	3.298%	1/15/53	3,434	2,806	⁴ Carvana Auto Receivables Trust Series 2021-P3	1.030%	6/10/27	850	738
⁴ Capital One Multi-Asset Execution Trust Series 2019-A3	2.060%	8/15/28	19,866	18,120	⁴ CD Mortgage Trust Series 2016-CD1	2.724%	8/10/49	9,075	8,233
⁴ Capital One Multi-Asset Execution Trust Series 2021-A1	0.550%	7/15/26	12,375	11,592	⁴ CD Mortgage Trust Series 2016-CD2	3.526%	11/10/49	7,300	6,793
⁴ Capital One Multi-Asset Execution Trust Series 2021-A2	1.390%	7/15/30	27,900	23,250	⁴ CD Mortgage Trust Series 2017-CD3	3.453%	2/10/50	1,036	994
⁴ Capital One Multi-Asset Execution Trust Series 2021-A3	1.040%	11/15/26	26,100	24,370	⁴ CD Mortgage Trust Series 2017-CD3	3.631%	2/10/50	9,773	9,102
⁴ Capital One Multi-Asset Execution Trust Series 2022-A1	2.800%	3/15/27	28,450	27,283	⁴ CD Mortgage Trust Series 2017-CD3	3.833%	2/10/50	2,542	2,305
⁴ Capital One Multi-Asset Execution Trust Series 2022-A2	3.490%	5/15/27	26,050	25,335	⁴ CD Mortgage Trust Series 2017-CD4	3.514%	5/10/50	5,133	4,751
⁴ Capital One Prime Auto Receivables Trust Series 2019-1	2.560%	10/15/24	1,382	1,381	⁴ CD Mortgage Trust Series 2017-CD4	3.747%	5/10/50	3,000	2,704
⁴ Capital One Prime Auto Receivables Trust Series 2020-1	1.630%	8/15/25	800	777	⁴ CD Mortgage Trust Series 2017-CD5	3.431%	8/15/50	3,500	3,193
⁴ Capital One Prime Auto Receivables Trust Series 2021-1	0.770%	9/15/26	5,700	5,362	⁴ CD Mortgage Trust Series 2017-CD6	3.332%	11/13/50	3,244	3,065
⁴ Capital One Prime Auto Receivables Trust Series 2021-1	1.040%	4/15/27	1,400	1,274	⁴ CD Mortgage Trust Series 2017-CD6	3.456%	11/13/50	6,575	6,005
⁴ Capital One Prime Auto Receivables Trust Series 2022-1	3.170%	4/15/27	5,175	4,983	⁴ CD Mortgage Trust Series 2017-CD6	3.709%	11/13/50	3,825	3,411
⁴ Capital One Prime Auto Receivables Trust Series 2022-1	3.320%	9/15/27	3,100	2,929	⁴ CD Mortgage Trust Series 2018-CD7	4.213%	8/15/51	850	821
⁴ Capital One Prime Auto Receivables Trust Series 2022-2	3.660%	5/17/27	8,175	7,987	⁴ CD Mortgage Trust Series 2018-CD7	4.279%	8/15/51	7,375	6,951
⁴ Capital One Prime Auto Receivables Trust Series 2022-2	3.690%	12/15/27	1,475	1,411	⁴ CD Mortgage Trust Series 2019-CD8	2.657%	8/15/57	6,810	5,876
⁴ CarMax Auto Owner Trust Series 2019-4	2.130%	7/15/25	1,350	1,316	⁴ CD Mortgage Trust Series 2019-CD8	2.912%	8/15/57	18,130	15,459
⁴ CarMax Auto Owner Trust Series 2020-1	1.890%	12/16/24	3,370	3,329	⁴ CenterPoint Energy Transition Bond Co. IV LLC Series 2012-1	3.028%	10/15/25	4,421	4,323
⁴ CarMax Auto Owner Trust Series 2020-1	2.030%	6/16/25	790	764	⁴ CFCRE Commercial Mortgage Trust Series 2016-C3	3.865%	1/10/48	5,800	5,502
⁴ CarMax Auto Owner Trust Series 2020-3	0.620%	3/17/25	2,901	2,851	⁴ CFCRE Commercial Mortgage Trust Series 2016-C4	3.283%	5/10/58	8,250	7,643
⁴ CarMax Auto Owner Trust Series 2020-3	0.770%	3/16/26	850	806	⁴ CFCRE Commercial Mortgage Trust Series 2016-C4	3.691%	5/10/58	5,900	5,419
⁴ CarMax Auto Owner Trust Series 2020-4	0.500%	8/15/25	2,863	2,785	⁴ CFCRE Commercial Mortgage Trust Series 2016-C6	3.217%	11/10/49	14,300	13,128
⁴ CarMax Auto Owner Trust Series 2020-4	0.630%	6/15/26	1,120	1,044	⁴ CFCRE Commercial Mortgage Trust Series 2017-C8	3.572%	6/15/50	3,650	3,360
⁴ CarMax Auto Owner Trust Series 2020-4	0.850%	6/15/26	275	251	⁴ CGMS Commercial Mortgage Trust Series 2017-B1	3.458%	8/15/50	13,430	12,289
⁴ CarMax Auto Owner Trust Series 2021-1	0.340%	12/15/25	2,835	2,736	⁴ CGMS Commercial Mortgage Trust Series 2017-B1	3.711%	8/15/50	2,675	2,411
⁴ CarMax Auto Owner Trust Series 2021-1	0.530%	10/15/26	825	757	⁴ Chase Issuance Trust Series 2022-A1	3.970%	9/15/27	4,200	4,091
⁴ CarMax Auto Owner Trust Series 2021-2	0.520%	2/17/26	6,646	6,397	⁴ Citibank Credit Card Issuance Trust Series 2007-A3	6.150%	6/15/39	5,400	5,933
⁴ CarMax Auto Owner Trust Series 2021-2	0.810%	12/15/26	1,600	1,464	⁴ Citibank Credit Card Issuance Trust Series 2018-A7	3.960%	10/13/30	12,840	12,361
⁴ CarMax Auto Owner Trust Series 2021-4	0.560%	9/15/26	7,125	6,739	⁴ Citigroup Commercial Mortgage Trust Series 2013-GC11	3.093%	4/10/46	2,635	2,627
⁴ CarMax Auto Owner Trust Series 2021-4	0.820%	4/15/27	1,325	1,184	⁴ Citigroup Commercial Mortgage Trust Series 2013-GC11	3.422%	4/10/46	2,000	1,989

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Citigroup Commercial Mortgage Trust Series 2013-GC15	3.942%	9/10/46	135	134	4	Citigroup Commercial Mortgage Trust Series 2018-B2	3.788%	3/10/51	2,950	2,935
4	Citigroup Commercial Mortgage Trust Series 2013-GC15	4.371%	9/10/46	3,475	3,435	4	Citigroup Commercial Mortgage Trust Series 2018-B2	4.009%	3/10/51	17,325	16,209
4	Citigroup Commercial Mortgage Trust Series 2013-GC15	4.649%	9/10/46	2,875	2,838	4	Citigroup Commercial Mortgage Trust Series 2018-C5	3.963%	6/10/51	4,112	3,817
4	Citigroup Commercial Mortgage Trust Series 2013-GC17	3.675%	11/10/46	143	142	4	Citigroup Commercial Mortgage Trust Series 2018-C6	4.412%	11/10/51	2,300	2,185
4	Citigroup Commercial Mortgage Trust Series 2013-GC17	4.131%	11/10/46	3,150	3,105	4	Citigroup Commercial Mortgage Trust Series 2019-C7	3.102%	12/15/72	7,722	6,639
4	Citigroup Commercial Mortgage Trust Series 2013-GC17	4.544%	11/10/46	1,150	1,125	4	Citigroup Commercial Mortgage Trust Series 2019-GC41	2.869%	8/10/56	22,410	19,157
4	Citigroup Commercial Mortgage Trust Series 2013-GC17	5.095%	11/10/46	1,150	1,128	4	Citigroup Commercial Mortgage Trust Series 2019-GC43	3.038%	11/10/52	16,100	13,851
4	Citigroup Commercial Mortgage Trust Series 2014-GC19	3.552%	3/11/47	245	242	4	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.717%	2/15/53	14,355	12,102
4	Citigroup Commercial Mortgage Trust Series 2014-GC19	4.023%	3/11/47	1,700	1,667	4	Citigroup Commercial Mortgage Trust Series 2020-GC46	2.918%	2/15/53	2,655	2,119
4	Citigroup Commercial Mortgage Trust Series 2014-GC19	4.345%	3/11/47	1,425	1,391	4	Citigroup Commercial Mortgage Trust Series 2022-GC48	4.580%	5/15/54	6,775	6,512
4	Citigroup Commercial Mortgage Trust Series 2014-GC21	3.477%	5/10/47	142	140	4	CNH Equipment Trust Series 2021-C	0.810%	12/15/26	4,050	3,813
4	Citigroup Commercial Mortgage Trust Series 2014-GC21	3.855%	5/10/47	3,025	2,943	4	CNH Equipment Trust Series 2021-C	1.160%	10/16/28	700	624
4	Citigroup Commercial Mortgage Trust Series 2014-GC21	4.328%	5/10/47	2,450	2,332	4	CNH Equipment Trust Series 2022-A	2.940%	7/15/27	2,475	2,369
4	Citigroup Commercial Mortgage Trust Series 2014-GC23	3.622%	7/10/47	3,875	3,737	4	CNH Equipment Trust Series 2022-A	3.030%	3/15/29	1,450	1,354
4	Citigroup Commercial Mortgage Trust Series 2014-GC25	3.635%	10/10/47	8,525	8,204	4	CNH Equipment Trust Series 2022-B	3.890%	8/16/27	1,050	1,012
4	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.137%	2/10/48	11,450	10,883	4	CNH Equipment Trust Series 2022-B	3.910%	3/15/28	675	646
4	Citigroup Commercial Mortgage Trust Series 2015-GC27	3.571%	2/10/48	4,550	4,252	4	CNH Equipment Trust Series 2022-C	5.150%	4/17/28	2,000	1,982
4	Citigroup Commercial Mortgage Trust Series 2015-GC29	3.192%	4/10/48	9,075	8,565	4	COMM Mortgage Trust Series 2012-CR4	2.853%	10/15/45	467	446
4	Citigroup Commercial Mortgage Trust Series 2015-GC29	3.758%	4/10/48	4,365	3,998	4	COMM Mortgage Trust Series 2013-CR6	3.101%	3/10/46	2,834	2,825
4	Citigroup Commercial Mortgage Trust Series 2015-GC31	3.762%	6/10/48	4,625	4,396	4	COMM Mortgage Trust Series 2013-CR8	3.612%	6/10/46	3,126	3,109
4	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.515%	9/10/58	2,702	2,570	4	COMM Mortgage Trust Series 2013-CR11	3.983%	8/10/50	1,909	1,891
4	Citigroup Commercial Mortgage Trust Series 2015-GC33	3.778%	9/10/58	5,725	5,444	4	COMM Mortgage Trust Series 2013-CR11	4.715%	8/10/50	1,430	1,414
4	Citigroup Commercial Mortgage Trust Series 2015-GC35	3.549%	11/10/48	2,195	2,087	4	COMM Mortgage Trust Series 2013-CR12	3.765%	10/10/46	1,981	1,958
4	Citigroup Commercial Mortgage Trust Series 2016-C1	3.003%	5/10/49	2,232	2,151	4	COMM Mortgage Trust Series 2013-CR12	4.300%	10/10/46	1,150	1,080
4	Citigroup Commercial Mortgage Trust Series 2016-C1	3.209%	5/10/49	6,500	6,042	4	COMM Mortgage Trust Series 2013-CR12	4.762%	10/10/46	575	484
4	Citigroup Commercial Mortgage Trust Series 2016-C2	2.832%	8/10/49	3,500	3,190	4	COMM Mortgage Trust Series 2013-CR13	4.194%	11/10/46	5,850	5,770
4	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.349%	2/10/49	2,900	2,733	4	COMM Mortgage Trust Series 2013-CR13	4.449%	11/10/46	1,750	1,712
4	Citigroup Commercial Mortgage Trust Series 2016-GC36	3.616%	2/10/49	14,925	14,052	4	COMM Mortgage Trust Series 2013-LC6	4.242%	1/10/46	974	968
4	Citigroup Commercial Mortgage Trust Series 2016-GC37	3.314%	4/10/49	11,645	10,882	4	COMM Mortgage Trust Series 2013-LC13	4.205%	8/10/46	2,728	2,706
4	Citigroup Commercial Mortgage Trust Series 2016-P4	2.646%	7/10/49	3,115	2,860	4	COMM Mortgage Trust Series 2014-CR14	3.147%	2/10/47	610	608
4	Citigroup Commercial Mortgage Trust Series 2016-P4	2.902%	7/10/49	3,825	3,508	4	COMM Mortgage Trust Series 2014-CR14	4.236%	2/10/47	1,775	1,742
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.209%	10/12/50	1,250	1,156	4	COMM Mortgage Trust Series 2014-CR14	4.526%	2/10/47	1,950	1,900
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.471%	10/12/50	10,700	9,781	4	COMM Mortgage Trust Series 2014-CR14	4.590%	2/10/47	1,175	1,133
4	Citigroup Commercial Mortgage Trust Series 2017-C4	3.764%	10/12/50	2,125	1,902	4	COMM Mortgage Trust Series 2014-CR15	3.595%	2/10/47	354	350
4	Citigroup Commercial Mortgage Trust Series 2018-B2	3.744%	3/10/51	2,500	2,300	4	COMM Mortgage Trust Series 2014-CR15	4.074%	2/10/47	2,641	2,586

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ COMM Mortgage Trust Series 2014-CR15	4.623%	2/10/47	1,320	1,277	⁴ COMM Mortgage Trust Series 2015-CR25	3.759%	8/10/48	5,725	5,468
⁴ COMM Mortgage Trust Series 2014-CR15	4.673%	2/10/47	2,730	2,623	⁴ COMM Mortgage Trust Series 2015-CR26	3.630%	10/10/48	16,170	15,311
⁴ COMM Mortgage Trust Series 2014-CR16	3.653%	4/10/47	426	422	⁴ COMM Mortgage Trust Series 2015-CR27	3.404%	10/10/48	3,407	3,296
⁴ COMM Mortgage Trust Series 2014-CR16	4.278%	4/10/47	2,950	2,844	⁴ COMM Mortgage Trust Series 2015-CR27	3.612%	10/10/48	5,900	5,626
⁴ COMM Mortgage Trust Series 2014-CR17	3.598%	5/10/47	334	329	⁴ COMM Mortgage Trust Series 2015-CR27	4.338%	10/10/48	1,200	1,106
⁴ COMM Mortgage Trust Series 2014-CR17	3.977%	5/10/47	2,225	2,166	⁴ COMM Mortgage Trust Series 2015-DC1	3.350%	2/10/48	5,960	5,678
⁴ COMM Mortgage Trust Series 2014-CR17	4.377%	5/10/47	1,375	1,312	⁴ COMM Mortgage Trust Series 2015-LC19	3.040%	2/10/48	447	436
⁴ COMM Mortgage Trust Series 2014-CR18	3.452%	7/15/47	557	553	⁴ COMM Mortgage Trust Series 2015-LC19	3.183%	2/10/48	5,894	5,591
⁴ COMM Mortgage Trust Series 2014-CR18	3.828%	7/15/47	1,400	1,356	⁴ COMM Mortgage Trust Series 2015-LC19	3.527%	2/10/48	2,687	2,517
⁴ COMM Mortgage Trust Series 2014-CR18	4.103%	7/15/47	1,845	1,771	⁴ COMM Mortgage Trust Series 2015-LC21	3.445%	7/10/48	511	488
⁴ COMM Mortgage Trust Series 2014-CR19	3.796%	8/10/47	8,400	8,119	⁴ COMM Mortgage Trust Series 2015-LC23	3.774%	10/10/48	11,545	10,942
⁴ COMM Mortgage Trust Series 2014-CR19	4.080%	8/10/47	2,250	2,150	⁴ COMM Mortgage Trust Series 2015-PC1	3.902%	7/10/50	6,600	6,299
⁴ COMM Mortgage Trust Series 2014-CR20	3.326%	11/10/47	4,958	4,783	⁴ COMM Mortgage Trust Series 2016-CR28	3.762%	2/10/49	15,475	14,668
⁴ COMM Mortgage Trust Series 2014-CR20	3.590%	11/10/47	2,375	2,292	⁴ COMM Mortgage Trust Series 2016-DC2	3.550%	2/10/49	4,236	4,124
⁴ COMM Mortgage Trust Series 2014-CR21	3.528%	12/10/47	7,529	7,256	⁴ COMM Mortgage Trust Series 2017-COR2	3.317%	9/10/50	713	680
⁴ COMM Mortgage Trust Series 2014-LC15	4.006%	4/10/47	11,435	11,172	⁴ COMM Mortgage Trust Series 2017-COR2	3.510%	9/10/50	2,060	1,897
⁴ COMM Mortgage Trust Series 2014-LC17	3.917%	10/10/47	3,460	3,336	⁴ COMM Mortgage Trust Series 2018-COR3	3.961%	5/10/51	3,500	3,287
⁴ COMM Mortgage Trust Series 2014-JBS2	3.472%	3/10/47	224	221	⁴ COMM Mortgage Trust Series 2018-COR3	4.228%	5/10/51	6,437	6,069
⁴ COMM Mortgage Trust Series 2014-JBS2	3.961%	3/10/47	2,533	2,473	⁴ COMM Mortgage Trust Series 2019-GC44	2.950%	8/15/57	19,400	16,554
⁴ COMM Mortgage Trust Series 2014-JBS2	4.199%	3/10/47	709	688	⁴ COMM Mortgage Trust Series 2019-GC44	3.263%	8/15/57	3,000	2,552
⁴ COMM Mortgage Trust Series 2014-JBS2	4.701%	3/10/47	449	433	⁴ CSAIL Commercial Mortgage Trust Series 2015-C1	3.505%	4/15/50	5,550	5,289
⁴ COMM Mortgage Trust Series 2014-JBS3	3.819%	6/10/47	5,700	5,509	⁴ CSAIL Commercial Mortgage Trust Series 2015-C1	3.791%	4/15/50	2,825	2,630
⁴ COMM Mortgage Trust Series 2014-JBS4	3.420%	8/10/47	1,425	1,378	⁴ CSAIL Commercial Mortgage Trust Series 2015-C1	4.044%	4/15/50	2,250	2,071
⁴ COMM Mortgage Trust Series 2014-JBS4	3.694%	8/10/47	5,575	5,373	⁴ CSAIL Commercial Mortgage Trust Series 2015-C2	3.504%	6/15/57	7,400	7,004
⁴ COMM Mortgage Trust Series 2014-JBS4	3.968%	8/10/47	2,144	2,049	⁴ CSAIL Commercial Mortgage Trust Series 2015-C2	3.849%	6/15/57	2,900	2,716
⁴ COMM Mortgage Trust Series 2014-JBS5	3.838%	9/10/47	8,050	7,777	⁴ CSAIL Commercial Mortgage Trust Series 2015-C3	3.448%	8/15/48	2,088	2,034
⁴ COMM Mortgage Trust Series 2014-JBS6	3.387%	12/10/47	2,130	2,082	⁴ CSAIL Commercial Mortgage Trust Series 2015-C3	3.718%	8/15/48	11,085	10,557
⁴ COMM Mortgage Trust Series 2014-JBS6	3.644%	12/10/47	10,725	10,322	⁴ CSAIL Commercial Mortgage Trust Series 2015-C3	4.109%	8/15/48	2,625	2,385
⁴ COMM Mortgage Trust Series 2014-JBS6	4.048%	12/10/47	2,800	2,659	⁴ CSAIL Commercial Mortgage Trust Series 2015-C4	3.617%	11/15/48	1,978	1,928
⁴ COMM Mortgage Trust Series 2015-CR22	3.309%	3/10/48	7,950	7,546	⁴ CSAIL Commercial Mortgage Trust Series 2015-C4	3.808%	11/15/48	6,605	6,282
⁴ COMM Mortgage Trust Series 2015-CR22	3.603%	3/10/48	9,525	8,914	⁴ CSAIL Commercial Mortgage Trust Series 2016-C7	3.502%	11/15/49	11,675	10,822
⁴ COMM Mortgage Trust Series 2015-CR23	3.257%	5/10/48	1,576	1,532	⁴ CSAIL Commercial Mortgage Trust Series 2017-C8	3.392%	6/15/50	10,250	9,348
⁴ COMM Mortgage Trust Series 2015-CR23	3.497%	5/10/48	5,729	5,423	⁴ CSAIL Commercial Mortgage Trust Series 2017-CX9	3.446%	9/15/50	3,275	2,998
⁴ COMM Mortgage Trust Series 2015-CR23	3.801%	5/10/48	2,325	2,191	⁴ CSAIL Commercial Mortgage Trust Series 2017-CX10	3.458%	11/15/50	8,000	7,254
⁴ COMM Mortgage Trust Series 2015-CR24	3.432%	8/10/48	445	421	⁴ CSAIL Commercial Mortgage Trust Series 2018-CX11	4.033%	4/15/51	15,825	14,736

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	CSAIL Commercial Mortgage Trust Series 2018-CX12	4.224%	8/15/51	16,475	15,518	4	Exeter Automobile Receivables Trust Series 2022-2A	3.850%	7/17/28	2,550	2,449
4	CSAIL Commercial Mortgage Trust Series 2019-C15	4.053%	3/15/52	26,700	24,650	4	Exeter Automobile Receivables Trust Series 2022-2A	4.560%	7/17/28	1,300	1,239
4	CSAIL Commercial Mortgage Trust Series 2019-C16	3.329%	6/15/52	15,960	14,126	4	Exeter Automobile Receivables Trust Series 2022-3A	4.860%	12/15/26	2,125	2,086
4	CSAIL Commercial Mortgage Trust Series 2021-C20	2.805%	3/15/54	16,000	13,267	4	Exeter Automobile Receivables Trust Series 2022-3A	5.300%	9/15/27	2,125	2,081
4	CSAIL Commercial Mortgage Trust Series 2021-C20	3.076%	3/15/54	2,675	2,165	4	Exeter Automobile Receivables Trust Series 2022-3A	6.760%	9/15/28	1,450	1,409
4	Daimler Trucks Retail Trust Series 2022-1	5.230%	2/17/26	3,400	3,387	4	Exeter Automobile Receivables Trust Series 2022-4A	4.920%	12/15/28	1,675	1,612
4	Daimler Trucks Retail Trust Series 2022-1	5.390%	1/15/30	1,145	1,147	4	Exeter Automobile Receivables Trust Series 2022-4A	5.980%	12/15/28	575	554
4	DBGS Mortgage Trust Series 2018-C1	4.466%	10/15/51	7,275	6,926	4	Exeter Automobile Receivables Trust Series 2022-5A	6.510%	12/15/27	1,050	1,055
4	DBJPM Mortgage Trust Series 2016-C1	3.276%	5/10/49	4,275	4,003	4	Exeter Automobile Receivables Trust Series 2022-5A	7.400%	2/15/29	1,050	1,042
4	DBJPM Mortgage Trust Series 2016-C3	2.890%	8/10/49	5,000	4,573	4.5	Fannie Mae-Aces Series 2013-M12	2.491%	3/25/23	1,168	1,161
4	DBJPM Mortgage Trust Series 2017-C6	3.328%	6/10/50	7,900	7,222	4.5	Fannie Mae-Aces Series 2013-M14	2.605%	4/25/23	43	43
4	DBJPM Mortgage Trust Series 2017-C6	3.561%	6/10/50	2,174	1,938	4.5	Fannie Mae-Aces Series 2013-M14	3.329%	10/25/23	6,208	6,120
4	DBJPM Mortgage Trust Series 2020-C9	1.926%	8/15/53	3,100	2,501	4.5	Fannie Mae-Aces Series 2014-M1	3.298%	7/25/23	4,053	4,014
4	Discover Card Execution Note Trust Series 2021-A1	0.580%	9/15/26	12,175	11,332	4.5	Fannie Mae-Aces Series 2014-M2	3.513%	12/25/23	5,216	5,131
4	Discover Card Execution Note Trust Series 2021-A2	1.030%	9/15/28	10,325	9,003	4.5	Fannie Mae-Aces Series 2014-M3	3.501%	1/25/24	1,496	1,469
4	Discover Card Execution Note Trust Series 2022-A1	1.960%	2/15/27	14,100	13,233	4.5	Fannie Mae-Aces Series 2014-M4	3.346%	3/25/24	3,699	3,625
4	Discover Card Execution Note Trust Series 2022-A2	3.320%	5/15/27	26,050	25,124	4.5	Fannie Mae-Aces Series 2014-M7	3.212%	6/25/24	8,045	7,844
4	Discover Card Execution Note Trust Series 2022-A3	3.560%	7/15/27	28,425	27,550	4.5	Fannie Mae-Aces Series 2014-M8	3.056%	6/25/24	3,324	3,234
4	Discover Card Execution Note Trust Series 2022-A4	5.030%	10/15/27	15,375	15,523	4.5	Fannie Mae-Aces Series 2014-M9	3.103%	7/25/24	5,508	5,350
4	Drive Auto Receivables Trust Series 2019-1	4.090%	6/15/26	2,904	2,899	4.5	Fannie Mae-Aces Series 2014-M13	3.021%	8/25/24	5,275	5,115
4	Drive Auto Receivables Trust Series 2021-1	0.650%	7/15/25	59	58	4.5	Fannie Mae-Aces Series 2015-M1	2.532%	9/25/24	10,083	9,682
4	Drive Auto Receivables Trust Series 2021-1	1.020%	6/15/27	1,450	1,415	4.5	Fannie Mae-Aces Series 2015-M2	2.620%	12/25/24	7,258	6,964
4	Drive Auto Receivables Trust Series 2021-2	0.580%	12/15/25	3,742	3,695	4.5	Fannie Mae-Aces Series 2015-M3	2.723%	10/25/24	3,863	3,715
4	Drive Auto Receivables Trust Series 2021-2	0.870%	10/15/27	3,725	3,591	4.5	Fannie Mae-Aces Series 2015-M7	2.590%	12/25/24	6,691	6,400
4	Drive Auto Receivables Trust Series 2021-3	1.390%	3/15/29	3,175	2,959	4.5	Fannie Mae-Aces Series 2015-M8	2.900%	1/25/25	4,978	4,789
4	Drive Auto Receivables Trust Series 2021-3	1.110%	5/15/26	1,200	1,166	4.5	Fannie Mae-Aces Series 2015-M10	3.092%	4/25/27	3,577	3,378
4	Drive Auto Receivables Trust Series 2021-3	1.470%	1/15/27	1,375	1,325	4.5	Fannie Mae-Aces Series 2015-M11	2.854%	4/25/25	2,712	2,601
4	Exeter Automobile Receivables Trust Series 2020-3A	1.320%	7/15/25	2,401	2,374	4.5	Fannie Mae-Aces Series 2015-M12	2.802%	5/25/25	7,549	7,211
4	Exeter Automobile Receivables Trust Series 2021-1A	0.740%	1/15/26	4,218	4,160	4.5	Fannie Mae-Aces Series 2015-M15	2.923%	10/25/25	7,321	6,989
4	Exeter Automobile Receivables Trust Series 2021-3A	0.690%	1/15/26	2,194	2,158	4.5	Fannie Mae-Aces Series 2016-M3	2.702%	2/25/26	4,699	4,445
4	Exeter Automobile Receivables Trust Series 2021-3A	0.960%	10/15/26	2,650	2,513	4.5	Fannie Mae-Aces Series 2016-M4	2.576%	3/25/26	4,911	4,615
4	Exeter Automobile Receivables Trust Series 2021-3A	1.550%	6/15/27	3,625	3,290	4.5	Fannie Mae-Aces Series 2016-M5	2.469%	4/25/26	15,761	14,717
4	Exeter Automobile Receivables Trust Series 2022-1A	2.560%	6/15/28	1,575	1,503	4.5	Fannie Mae-Aces Series 2016-M6	2.488%	5/25/26	9,253	8,641
4	Exeter Automobile Receivables Trust Series 2022-1A	3.020%	6/15/28	2,100	1,945	4.5	Fannie Mae-Aces Series 2016-M7	2.157%	10/25/23	395	389
4	Exeter Automobile Receivables Trust Series 2022-2A	3.650%	10/15/26	1,425	1,391	4.5	Fannie Mae-Aces Series 2016-M7	2.499%	9/25/26	3,271	3,051
						4.5	Fannie Mae-Aces Series 2016-M9	2.292%	6/25/26	18,928	17,571
						4.5	Fannie Mae-Aces Series 2016-M11	2.369%	7/25/26	16,274	15,098
						4.5	Fannie Mae-Aces Series 2016-M12	2.308%	10/25/23	519	509
						4.5	Fannie Mae-Aces Series 2016-M12	2.451%	9/25/26	16,601	15,424
						4.5	Fannie Mae-Aces Series 2016-M13	2.510%	9/25/26	5,487	5,104
						4.5	Fannie Mae-Aces Series 2017-M1	2.414%	10/25/26	10,186	9,426
						4.5	Fannie Mae-Aces Series 2017-M2	2.759%	2/25/27	5,800	5,424
						4.5	Fannie Mae-Aces Series 2017-M3	2.471%	12/25/26	8,129	7,519
						4.5	Fannie Mae-Aces Series 2017-M4	2.555%	12/25/26	11,366	10,535
						4.5	Fannie Mae-Aces Series 2017-M5	3.099%	4/25/29	1,189	1,100
						4.5	Fannie Mae-Aces Series 2017-M7	2.961%	2/25/27	10,911	10,257
						4.5	Fannie Mae-Aces Series 2017-M8	3.061%	5/25/27	13,513	12,726

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 2017-M10	2.540%	7/25/24	4,796	4,638	4.5 Fannie Mae-Aces Series 2021-M19	1.739%	10/25/31	18,150	14,313
4.5 Fannie Mae-Aces Series 2017-M11	2.980%	8/25/29	4,000	3,660	4.5 Fannie Mae-Aces Series 2022-M1	1.669%	10/25/31	20,350	15,899
4.5 Fannie Mae-Aces Series 2017-M12	3.062%	6/25/27	13,842	13,010	4.5 Fannie Mae-Aces Series 2022-M1G	1.532%	9/25/31	4,575	3,621
4.5 Fannie Mae-Aces Series 2017-M13	2.930%	9/25/27	1,148	1,070	4.5 Fannie Mae-Aces Series 2022-M3	1.707%	11/25/31	6,150	4,805
4.5 Fannie Mae-Aces Series 2017-M14	2.866%	11/25/27	5,225	4,839	4.5 Fannie Mae-Aces Series 2022-M4	2.290%	5/25/30	10,250	8,846
4.5 Fannie Mae-Aces Series 2017-M15	3.158%	11/25/27	13,473	12,666	4.5 Fannie Mae-Aces Series 2022-M8	1.937%	12/25/31	10,050	8,016
4.5 Fannie Mae-Aces Series 2018-M1	2.993%	12/25/27	7,171	6,694	4.5 Fannie Mae-Aces Series 2022-M10	1.938%	1/25/32	15,175	12,089
4.5 Fannie Mae-Aces Series 2018-M2	2.905%	1/25/28	26,258	24,474	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K036	3.527%	10/25/23	17,403	17,164
4.5 Fannie Mae-Aces Series 2018-M3	3.069%	2/25/30	3,070	2,837	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K037	3.490%	1/25/24	6,475	6,377
4.5 Fannie Mae-Aces Series 2018-M4	3.056%	3/25/28	10,769	10,074	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K038	2.604%	10/25/23	15	15
4.5 Fannie Mae-Aces Series 2018-M7	3.033%	3/25/28	6,712	6,256	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K038	3.389%	3/25/24	19,450	19,086
4.5 Fannie Mae-Aces Series 2018-M8	3.302%	6/25/28	5,145	4,840	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K039	2.683%	12/25/23	390	386
4.5 Fannie Mae-Aces Series 2018-M10	3.358%	7/25/28	3,600	3,392	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K039	3.303%	7/25/24	10,850	10,587
4.5 Fannie Mae-Aces Series 2018-M12	3.631%	8/25/30	2,530	2,386	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K040	2.768%	4/25/24	2,006	1,969
4.5 Fannie Mae-Aces Series 2018-M13	3.744%	9/25/30	9,341	8,840	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K040	3.241%	9/25/24	14,400	14,026
4.5 Fannie Mae-Aces Series 2018-M14	3.581%	8/25/28	9,662	9,186	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K041	3.171%	10/25/24	14,025	13,626
4.5 Fannie Mae-Aces Series 2019-M1	3.547%	9/25/28	18,589	17,630	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.267%	6/25/24	700	684
4.5 Fannie Mae-Aces Series 2019-M2	3.626%	11/25/28	10,763	10,247	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K042	2.670%	12/25/24	32,970	31,618
4.5 Fannie Mae-Aces Series 2019-M4	3.610%	2/25/31	17,675	16,270	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K043	2.532%	10/25/23	479	473
4.5 Fannie Mae-Aces Series 2019-M5	3.273%	2/25/29	10,525	9,774	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K043	3.062%	12/25/24	10,900	10,549
4.5 Fannie Mae-Aces Series 2019-M7	3.143%	4/25/29	11,884	10,945	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K044	2.811%	1/25/25	2,487	2,392
4.5 Fannie Mae-Aces Series 2019-M9	2.937%	6/25/29	16,584	15,175	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K045	3.023%	1/25/25	8,258	7,972
4.5 Fannie Mae-Aces Series 2019-M12	2.885%	6/25/29	41,325	37,388	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K046	3.205%	3/25/25	9,175	8,872
4.5 Fannie Mae-Aces Series 2019-M18	2.469%	8/25/29	13,892	12,275	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K047	2.827%	12/25/24	620	610
4.5 Fannie Mae-Aces Series 2019-M18	2.577%	9/25/31	8,700	7,488	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K047	3.329%	5/25/25	6,850	6,634
4.5 Fannie Mae-Aces Series 2019-M21	2.350%	2/25/31	7,000	6,102	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K048	3.284%	6/25/25	11,600	11,220
4.5 Fannie Mae-Aces Series 2019-M22	2.522%	8/25/29	23,878	21,086	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K049	3.010%	7/25/25	9,350	8,977
4.5 Fannie Mae-Aces Series 2019-M25	2.330%	11/25/29	5,700	4,959					
4.5 Fannie Mae-Aces Series 2020-M1	2.151%	10/25/29	7,102	6,624					
4.5 Fannie Mae-Aces Series 2020-M1	2.444%	10/25/29	13,285	11,594					
4.5 Fannie Mae-Aces Series 2020-M5	2.210%	1/25/30	6,885	5,910					
4.5 Fannie Mae-Aces Series 2020-M14	1.784%	5/25/30	10,346	8,522					
4.5 Fannie Mae-Aces Series 2020-M29	1.492%	5/25/30	9,575	7,682					
4.5 Fannie Mae-Aces Series 2020-M42	1.270%	7/25/30	18,015	14,142					
4.5 Fannie Mae-Aces Series 2020-M46	1.323%	5/25/30	14,000	11,253					
4.5 Fannie Mae-Aces Series 2020-M52	1.317%	10/25/30	15,325	12,030					
4.5 Fannie Mae-Aces Series 2021-M1	1.390%	11/25/30	8,700	6,820					
4.5 Fannie Mae-Aces Series 2021-M1G	1.467%	11/25/30	3,175	2,528					
4.5 Fannie Mae-Aces Series 2021-M3G	1.246%	1/25/31	15,100	11,805					
4.5 Fannie Mae-Aces Series 2021-M4	1.465%	2/25/31	14,675	11,494					
4.5 Fannie Mae-Aces Series 2021-M11	1.459%	3/25/31	20,925	16,300					
4.5 Fannie Mae-Aces Series 2021-M13	1.602%	4/25/31	3,120	2,458					
4.5 Fannie Mae-Aces Series 2021-M13	1.626%	3/25/33	9,000	6,925					

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 K050	3.334%	8/25/25	10,325	9,981	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K074	3.600%	1/25/28	16,150	15,531
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K052	3.151%	11/25/25	7,025	6,749	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K075	3.650%	2/25/28	10,950	10,549
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K053	2.995%	12/25/25	4,050	3,871	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K076	3.900%	4/25/28	35,850	34,911
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K054	2.745%	1/25/26	15,825	15,001	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K077	3.850%	5/25/28	17,950	17,425
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.263%	4/25/25	147	143	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K078	3.854%	6/25/28	6,500	6,307
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K055	2.673%	3/25/26	14,200	13,399	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K079	3.926%	6/25/28	10,157	9,882
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K056	2.525%	5/25/26	11,625	10,895	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.736%	4/25/28	863	840
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K057	2.570%	7/25/26	18,025	16,891	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K080	3.926%	7/25/28	11,250	10,937
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K058	2.653%	8/25/26	11,575	10,841	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K081	3.900%	8/25/28	31,075	30,150
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K059	3.120%	9/25/26	6,500	6,185	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K082	3.920%	9/25/28	11,640	11,298
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K060	3.300%	10/25/26	4,321	4,132	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K083	4.050%	9/25/28	9,580	9,354
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K061	3.347%	11/25/26	12,800	12,263	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K084	3.780%	10/25/28	36,100	34,636
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K062	3.413%	12/25/26	12,850	12,321	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K085	4.060%	10/25/28	37,950	36,938
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K063	3.430%	1/25/27	29,250	28,063	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.591%	10/25/27	1,530	1,483
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K064	3.224%	3/25/27	14,200	13,507	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K087	3.771%	12/25/28	15,101	14,517
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K065	3.243%	4/25/27	3,000	2,853	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K088	3.690%	1/25/29	16,080	15,376
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K066	3.117%	6/25/27	10,060	9,510	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K089	3.563%	1/25/29	10,500	9,969
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K067	3.194%	7/25/27	18,126	17,171	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K090	3.422%	2/25/29	12,175	11,465
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K068	3.244%	8/25/27	7,675	7,283	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K091	3.505%	3/25/29	20,400	19,295
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K069	3.187%	9/25/27	14,000	13,245	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K092	3.298%	4/25/29	13,215	12,335
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K070	3.303%	11/25/27	4,875	4,631	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K093	2.982%	5/25/29	23,400	21,443
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K071	3.286%	11/25/27	10,048	9,535	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K094	2.903%	6/25/29	15,725	14,318
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K072	3.444%	12/25/27	7,300	6,975	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K095	2.785%	6/25/29	15,850	14,327
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K073	3.350%	1/25/28	9,650	9,175	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K096	2.519%	7/25/29	13,750	12,210

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 K098	2.425%	8/25/29	26,450	23,321	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K124	1.658%	12/25/30	18,650	15,064
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K099	2.595%	9/25/29	12,180	10,842	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K125	1.846%	1/25/31	43,265	35,437
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K101	2.524%	10/25/29	21,365	18,888	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K126	2.074%	1/25/31	22,825	19,053
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K102	2.537%	10/25/29	19,195	16,992	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K127	2.108%	1/25/31	27,475	22,972
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K103	2.651%	11/25/29	16,700	14,871	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K128	2.020%	3/25/31	15,240	12,649
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K104	2.253%	1/25/30	25,885	22,414	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.342%	9/25/30	3,208	2,669
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K105	1.872%	1/25/30	5,665	4,767	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K129	1.914%	5/25/31	26,225	21,524
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K106	2.069%	1/25/30	25,000	21,317	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K130	1.723%	6/25/31	10,025	8,072
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K107	1.639%	1/25/30	6,450	5,346	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K131	1.853%	7/25/31	26,325	21,402
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K108	1.517%	3/25/30	9,825	8,043	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K132	2.023%	8/25/31	7,750	6,363
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K109	1.558%	4/25/30	6,150	5,029	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K133	2.096%	9/25/31	12,800	10,563
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K110	1.477%	4/25/30	5,375	4,375	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K134	1.714%	7/25/31	1,037	878
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K111	1.350%	5/25/30	11,555	9,277	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K134	2.243%	10/25/31	11,675	9,748
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K114	1.366%	6/25/30	15,520	12,413	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K135	2.154%	10/25/31	7,675	6,362
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K116	1.378%	7/25/30	19,720	15,771	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K138	2.476%	1/25/32	10,200	8,655
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K117	1.406%	8/25/30	19,215	15,366	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K140	2.250%	1/25/32	7,650	6,360
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K118	1.493%	9/25/30	25,215	20,252	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.350%	3/25/32	7,800	6,528
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K119	1.566%	9/25/30	3,500	2,825	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K143	2.711%	4/25/55	2,241	1,984
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K120	1.500%	10/25/30	17,380	13,922	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K148	3.500%	7/25/32	33,125	30,615
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K121	0.995%	8/25/30	1,799	1,500	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K152	3.080%	1/25/31	5,800	5,298
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K121	1.547%	10/25/30	10,880	8,746	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.294%	3/25/29	10,000	9,321
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K122	0.863%	5/25/30	776	656	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K153	3.117%	10/25/31	8,700	7,786
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K122	1.521%	11/25/30	10,900	8,729	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.424%	4/25/32	4,100	3,803
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K123	1.621%	12/25/30	22,275	17,978	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K154	3.459%	11/25/32	5,468	4,918

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 K155	3.750%	11/25/32	5,202	4,890	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K743	1.770%	5/25/28	8,250	7,176
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K155	3.750%	4/25/33	11,212	10,367	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K744	1.712%	7/25/28	5,752	4,990
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	5/25/33	3,600	3,495	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K745	1.657%	8/25/28	15,675	13,449
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K157	3.990%	8/25/33	4,625	4,333	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K746	2.031%	9/25/28	10,275	8,990
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K158	3.900%	12/25/30	5,000	4,736	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K747	2.050%	11/25/28	9,175	8,014
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K159	3.950%	11/25/30	3,075	2,910	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K749	2.120%	4/25/55	2,125	1,853
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K722	2.406%	3/25/23	492	490	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.718%	1/25/31	4,175	3,878
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K723	2.454%	8/25/23	9,577	9,441	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510	3.794%	1/25/34	23,775	21,768
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K724	3.062%	11/25/23	8,800	8,659	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.470%	3/25/31	5,225	4,769
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K725	3.002%	1/25/24	25,466	24,937	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511	3.542%	3/25/34	13,170	11,751
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K726	2.905%	4/25/24	8,963	8,731	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1513	2.797%	8/25/34	22,265	18,415
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K727	2.946%	7/25/24	10,792	10,478	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1514	2.859%	10/25/34	13,375	11,347
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K728	3.064%	8/25/24	26,290	25,578	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1515	1.940%	2/25/35	14,450	11,038
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K729	3.136%	10/25/24	42,975	41,695	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1516	1.721%	5/25/35	14,075	9,879
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K730	3.590%	1/25/25	15,409	15,019	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1517	1.716%	7/25/35	19,930	14,141
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K731	3.600%	2/25/25	13,039	12,714	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1518	1.860%	10/25/35	6,005	4,449
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K732	3.700%	5/25/25	13,200	12,876	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1519	2.013%	12/25/35	11,525	8,694
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K734	3.208%	2/25/26	20,400	19,580	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.007%	7/25/35	3,632	2,987
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K735	2.862%	5/25/26	19,890	18,832	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520	2.438%	2/25/36	13,075	10,365
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K737	2.525%	10/25/26	23,725	22,039	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1521	2.184%	8/25/36	10,075	7,640
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K738	1.545%	1/25/27	8,325	7,419	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K-1522	2.361%	10/25/36	9,220	6,950
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K739	1.336%	9/25/27	23,650	20,607	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KC02	3.370%	7/25/25	9,356	9,042
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K741	1.603%	12/25/27	2,325	2,028	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KS03	3.161%	5/25/25	7,100	6,853
4.5 FHLMC Multifamily Structured Pass-Through Certificates Series K742	1.760%	3/25/28	12,400	10,848	4.5 FHLMC Multifamily Structured Pass-Through Certificates Series KS06	2.720%	7/25/26	10,806	10,152

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ GS Mortgage Securities Trust Series 2013-GC14	3.817%	8/10/46	130	129	⁴ GS Mortgage Securities Trust Series 2019-GC40	3.160%	7/10/52	7,970	7,008
⁴ GS Mortgage Securities Trust Series 2013-GC14	4.243%	8/10/46	7,350	7,284	⁴ GS Mortgage Securities Trust Series 2019-GC42	3.001%	9/1/52	16,200	13,839
⁴ GS Mortgage Securities Trust Series 2013-GC16	3.813%	11/10/46	250	248	⁴ GS Mortgage Securities Trust Series 2019-GC42	3.212%	9/1/52	3,775	3,210
⁴ GS Mortgage Securities Trust Series 2013-GC16	4.271%	11/10/46	8,725	8,624	⁴ GS Mortgage Securities Trust Series 2019-GSA1	3.048%	11/10/52	7,164	6,223
⁴ GS Mortgage Securities Trust Series 2014-GC18	4.074%	1/10/47	18,304	17,923	⁴ GS Mortgage Securities Trust Series 2020-GC45	2.911%	2/13/53	7,370	6,228
⁴ GS Mortgage Securities Trust Series 2014-GC18	4.383%	1/10/47	1,975	1,920	⁴ GS Mortgage Securities Trust Series 2020-GC45	3.173%	2/13/53	2,110	1,780
⁴ GS Mortgage Securities Trust Series 2014-GC22	3.862%	6/10/47	1,950	1,892	⁴ GS Mortgage Securities Trust Series 2020-GC47	2.377%	5/12/53	4,270	3,454
⁴ GS Mortgage Securities Trust Series 2014-GC24	3.931%	9/10/47	7,125	6,877	⁴ GS Mortgage Securities Trust Series 2020-GSA2	2.012%	12/12/53	7,200	5,592
⁴ GS Mortgage Securities Trust Series 2014-GC24	4.511%	9/10/47	1,675	1,575	⁴ GS Mortgage Securities Trust Series 2020-GSA2	2.224%	12/12/53	1,100	838
⁴ GS Mortgage Securities Trust Series 2014-GC26	3.365%	11/10/47	1,284	1,257	⁴ Harley-Davidson Motorcycle Trust Series 2021-B	0.560%	11/16/26	9,633	9,294
⁴ GS Mortgage Securities Trust Series 2014-GC26	3.629%	11/10/47	11,450	10,996	⁴ Harley-Davidson Motorcycle Trust Series 2021-B	0.820%	5/15/29	1,875	1,719
⁴ GS Mortgage Securities Trust Series 2014-GC26	3.964%	11/10/47	2,000	1,882	⁴ Harley-Davidson Motorcycle Trust Series 2022-A	3.060%	2/15/27	1,504	1,462
⁴ GS Mortgage Securities Trust Series 2014-GC26	4.215%	11/10/47	1,700	1,588	⁴ Harley-Davidson Motorcycle Trust Series 2022-A	3.260%	1/15/30	1,050	995
⁴ GS Mortgage Securities Trust Series 2015-GC28	3.396%	2/10/48	6,200	5,916	⁴ Honda Auto Receivables Owner Trust Series 2020-1	1.630%	10/21/26	965	949
⁴ GS Mortgage Securities Trust Series 2015-GC30	3.382%	5/10/50	5,700	5,393	⁴ Honda Auto Receivables Owner Trust Series 2020-3	0.460%	4/19/27	1,275	1,218
⁴ GS Mortgage Securities Trust Series 2015-GC32	3.513%	7/10/48	2,999	2,898	⁴ Honda Auto Receivables Owner Trust Series 2021-1	0.270%	4/21/25	4,488	4,345
⁴ GS Mortgage Securities Trust Series 2015-GC32	3.764%	7/10/48	2,275	2,168	⁴ Honda Auto Receivables Owner Trust Series 2021-1	0.420%	1/21/28	2,725	2,539
⁴ GS Mortgage Securities Trust Series 2015-GC34	3.244%	10/10/48	2,273	2,156	⁴ Honda Auto Receivables Owner Trust Series 2021-2	0.330%	8/15/25	7,606	7,338
⁴ GS Mortgage Securities Trust Series 2015-GC34	3.278%	10/10/48	3,331	3,204	⁴ Honda Auto Receivables Owner Trust Series 2021-3	0.410%	11/18/25	4,225	4,025
⁴ GS Mortgage Securities Trust Series 2015-GC34	3.506%	10/10/48	5,600	5,271	⁴ Honda Auto Receivables Owner Trust Series 2021-3	0.600%	12/20/27	925	846
⁴ GS Mortgage Securities Trust Series 2016-GS2	3.050%	5/10/49	4,425	4,105	⁴ Honda Auto Receivables Owner Trust Series 2021-4	0.880%	1/21/26	5,700	5,410
⁴ GS Mortgage Securities Trust Series 2016-GS3	2.850%	10/10/49	11,450	10,404	⁴ Honda Auto Receivables Owner Trust Series 2021-4	1.140%	6/21/28	1,050	962
⁴ GS Mortgage Securities Trust Series 2016-GS4	3.442%	11/10/49	3,950	3,649	⁴ Honda Auto Receivables Owner Trust Series 2022-1	1.880%	5/15/26	2,750	2,596
⁴ GS Mortgage Securities Trust Series 2016-GS4	3.645%	11/10/49	2,925	2,647	⁴ Honda Auto Receivables Owner Trust Series 2022-1	2.040%	12/15/28	1,050	969
⁴ GS Mortgage Securities Trust Series 2017-GS5	3.674%	3/10/50	8,350	7,779	⁴ Honda Auto Receivables Owner Trust Series 2022-2	3.730%	7/20/26	2,950	2,884
⁴ GS Mortgage Securities Trust Series 2017-GS5	3.826%	3/10/50	3,350	3,038	⁴ Honda Auto Receivables Owner Trust Series 2022-2	3.760%	12/18/28	775	749
⁴ GS Mortgage Securities Trust Series 2017-GS6	3.433%	5/10/50	12,250	11,279	⁴ Hyundai Auto Receivables Trust Series 2019-B	2.000%	4/15/25	874	865
⁴ GS Mortgage Securities Trust Series 2017-GS6	3.638%	5/10/50	600	538	⁴ Hyundai Auto Receivables Trust Series 2020-A	1.410%	11/15/24	271	267
⁴ GS Mortgage Securities Trust Series 2017-GS6	4.322%	5/10/50	1,000	840	⁴ Hyundai Auto Receivables Trust Series 2020-B	0.480%	12/16/24	888	876
⁴ GS Mortgage Securities Trust Series 2017-GS7	3.430%	8/10/50	13,194	12,129	⁴ Hyundai Auto Receivables Trust Series 2020-B	0.620%	12/15/25	1,125	1,077
⁴ GS Mortgage Securities Trust Series 2017-GS7	3.663%	8/10/50	3,519	3,146	⁴ Hyundai Auto Receivables Trust Series 2020-C	0.380%	5/15/25	2,079	2,024
⁴ GS Mortgage Securities Trust Series 2017-GS8	3.205%	11/10/50	10,000	9,095	⁴ Hyundai Auto Receivables Trust Series 2020-C	0.490%	11/16/26	850	788
⁴ GS Mortgage Securities Trust Series 2019-GC38	3.968%	2/10/52	3,150	2,895	⁴ Hyundai Auto Receivables Trust Series 2021-A	0.380%	9/15/25	2,219	2,146
⁴ GS Mortgage Securities Trust Series 2019-GC39	3.567%	5/10/52	7,675	6,833	⁴ Hyundai Auto Receivables Trust Series 2021-A	0.620%	5/17/27	1,050	963
⁴ GS Mortgage Securities Trust Series 2019-GC40	2.904%	7/10/52	2,525	2,171	⁴ Hyundai Auto Receivables Trust Series 2021-C	0.740%	5/15/26	3,150	2,968

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ Hyundai Auto Receivables Trust Series 2021-C	1.030%	12/15/27	1,325	1,199	⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C15	4.131%	11/15/45	2,940	2,902
⁴ Hyundai Auto Receivables Trust Series 2022-B	3.720%	11/16/26	4,425	4,339	⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C15	4.420%	11/15/45	1,680	1,656
⁴ John Deere Owner Trust Series 2021-B	0.520%	3/16/26	5,775	5,487	⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C17	3.705%	1/15/47	322	319
⁴ John Deere Owner Trust Series 2022-C	5.090%	6/15/27	11,025	11,048	⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.199%	1/15/47	5,500	5,412
⁴ John Deere Owner Trust Series 2022-C	5.200%	9/17/29	2,650	2,657	⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.458%	1/15/47	1,100	1,080
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C10	3.143%	12/15/47	268	267	⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C17	4.883%	1/15/47	1,650	1,599
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C10	3.372%	12/15/47	1,735	1,727	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.079%	2/15/47	15,816	15,458
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	3.674%	12/15/46	216	215	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.439%	2/15/47	1,173	1,138
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	3.881%	12/15/46	1,093	1,082	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C18	4.735%	2/15/47	1,422	1,370
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	4.166%	12/15/46	9,174	9,054	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C19	3.669%	4/15/47	442	431
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	4.517%	12/15/46	1,600	1,575	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C19	3.997%	4/15/47	2,800	2,732
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16	4.943%	12/15/46	1,600	1,574	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C19	4.243%	4/15/47	2,225	2,147
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-LC11	3.499%	4/15/46	2,590	2,558	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.428%	8/15/47	374	367
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2014-C20	3.805%	7/15/47	3,055	2,961	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.775%	8/15/47	1,375	1,335
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1	3.914%	1/15/49	4,600	4,388	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C21	3.997%	8/15/47	1,670	1,599
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	2.870%	8/15/49	14,325	13,046	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C22	3.801%	9/15/47	8,325	8,055
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3	3.397%	8/15/49	725	634	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C22	4.110%	9/15/47	2,225	2,130
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.648%	12/15/49	5,800	5,409	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C23	3.934%	9/15/47	4,175	4,045
⁴ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4	3.870%	12/15/49	4,650	4,239	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C23	4.202%	9/15/47	2,462	2,353
⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C12	3.664%	7/15/45	1,776	1,761	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C24	2.940%	11/15/47	67	65
⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C12	4.052%	7/15/45	1,184	1,172	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.639%	11/15/47	2,275	2,187
⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C14	3.761%	8/15/46	297	294	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C24	3.914%	11/15/47	4,125	3,880
⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C14	4.133%	8/15/46	3,369	3,344	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C25	3.672%	11/15/47	9,975	9,597
⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C14	4.409%	8/15/46	1,260	1,234	⁴ JPMBB Commercial Mortgage Securities Trust Series 2014-C25	4.065%	11/15/47	2,775	2,639
⁴ JPMBB Commercial Mortgage Securities Trust Series 2013-C15	3.659%	11/15/45	56	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	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.494%	1/15/48	17,150	16,423	4	JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.669%	6/13/52	1,075	921
4	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.800%	1/15/48	2,875	2,712	4	JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.144%	6/15/49	4,400	4,082
4	JPMBB Commercial Mortgage Securities Trust Series 2014-C26	3.951%	1/15/48	2,875	2,646	4	JPMDB Commercial Mortgage Securities Trust Series 2016-C2	3.484%	6/15/49	2,050	1,864
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.017%	2/15/48	2,737	2,657	4	JPMDB Commercial Mortgage Securities Trust Series 2016-C4	3.141%	12/15/49	879	803
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C27	3.179%	2/15/48	3,048	2,885	4	JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.414%	3/15/50	3,460	3,254
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.227%	10/15/48	6,775	6,409	4	JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.694%	3/15/50	14,250	13,289
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C28	3.532%	10/15/48	1,725	1,608	4	JPMDB Commercial Mortgage Securities Trust Series 2017-C5	3.858%	3/15/50	5,600	5,081
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.304%	5/15/48	1,309	1,276	4	JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.409%	10/15/50	3,850	3,539
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C29	3.611%	5/15/48	4,650	4,425	4	JPMDB Commercial Mortgage Securities Trust Series 2017-C7	3.713%	10/15/50	2,400	2,144
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.559%	7/15/48	2,575	2,513	4	JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.211%	6/15/51	13,125	12,335
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	3.822%	7/15/48	5,675	5,406	4	JPMDB Commercial Mortgage Securities Trust Series 2018-C8	4.421%	6/15/51	1,575	1,462
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C30	4.226%	7/15/48	2,900	2,707	4	JPMDB Commercial Mortgage Securities Trust Series 2019-COR6	3.057%	11/13/52	15,695	13,520
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.540%	8/15/48	1,462	1,418	4	JPMDB Commercial Mortgage Securities Trust Series 2020-COR7	2.180%	5/13/53	3,940	3,163
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C31	3.801%	8/15/48	8,647	8,247	4	Mercedes-Benz Auto Lease Trust Series 2020-B	0.500%	6/15/26	700	694
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.358%	11/15/48	2,947	2,849	4	Mercedes-Benz Auto Lease Trust Series 2021-A	0.250%	1/16/24	1,995	1,975
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C32	3.598%	11/15/48	5,875	5,542	4	Mercedes-Benz Auto Lease Trust Series 2021-A	0.320%	10/15/26	1,915	1,866
4	JPMBB Commercial Mortgage Securities Trust Series 2015-C33	3.770%	12/15/48	4,230	4,037	4	Mercedes-Benz Auto Lease Trust Series 2021-B	0.400%	11/15/24	3,450	3,353
4	JPMBB Commercial Mortgage Securities Trust Series 2016-C1	3.316%	3/17/49	2,748	2,660	4	Mercedes-Benz Auto Lease Trust Series 2021-B	0.510%	3/15/27	1,450	1,372
4	JPMBB Commercial Mortgage Securities Trust Series 2016-C1	4.736%	3/17/49	330	306	4	Mercedes-Benz Auto Receivables Trust Series 2020-1	0.770%	10/15/26	550	518
4	JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.723%	3/15/50	17,175	16,039	4	Mercedes-Benz Auto Receivables Trust Series 2021-1	0.460%	6/15/26	4,550	4,322
4	JPMCC Commercial Mortgage Securities Trust Series 2017-JP5	3.876%	3/15/50	3,200	2,909	4	Mercedes-Benz Auto Receivables Trust Series 2021-1	0.730%	12/15/27	750	678
4	JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.490%	7/15/50	10,755	9,955	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C7	3.214%	2/15/46	249	248
4	JPMCC Commercial Mortgage Securities Trust Series 2017-JP6	3.744%	7/15/50	4,500	4,050	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C10	4.070%	7/15/46	8,000	7,932
4	JPMCC Commercial Mortgage Securities Trust Series 2017-JP7	3.454%	9/15/50	2,034	1,867	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C11	4.198%	8/15/46	1,680	1,655
4	JPMCC Commercial Mortgage Securities Trust Series 2019-COR4	4.029%	3/10/52	17,650	16,304	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C13	4.039%	11/15/46	3,500	3,432
4	JPMCC Commercial Mortgage Securities Trust Series 2019-COR5	3.386%	6/13/52	11,975	10,699	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C13	4.743%	11/15/46	1,750	1,717
						4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C14	4.064%	2/15/47	3,279	3,218
						4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	4.869%	2/15/47	1,600	1,550
						4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	3.477%	6/15/47	282	277
						4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	3.892%	6/15/47	4,200	4,081

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16	4.315%	6/15/47	1,675	1,594	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.325%	5/15/49	1,250	1,161
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	3.923%	10/15/47	1,400	1,354	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30	2.860%	9/15/49	11,700	10,661
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18	4.431%	10/15/47	1,675	1,582	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31	3.102%	11/15/49	14,200	12,931
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19	3.326%	12/15/47	1,455	1,426	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.720%	12/15/49	13,521	12,526
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19	3.526%	12/15/47	5,050	4,826	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32	3.994%	12/15/49	4,625	4,230
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.069%	2/15/48	952	929	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.599%	5/15/50	8,150	7,547
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20	3.249%	2/15/48	10,125	9,627	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33	3.852%	5/15/50	5,200	4,703
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C21	3.338%	3/15/48	6,625	6,267	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.276%	11/15/52	5,725	5,209
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.040%	4/15/48	2,264	2,202	4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34	3.536%	11/15/52	8,325	7,678
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.306%	4/15/48	4,500	4,274	4	Morgan Stanley Capital I Trust Series 2015-UBS8	3.809%	12/15/48	4,100	3,855
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22	3.883%	4/15/48	2,875	2,658	4	Morgan Stanley Capital I Trust Series 2016-BNK2	3.049%	11/15/49	5,850	5,339
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.398%	7/15/50	815	795	4	Morgan Stanley Capital I Trust Series 2016-BNK2	3.282%	11/15/49	4,707	4,203
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23	3.719%	7/15/50	5,775	5,473	4	Morgan Stanley Capital I Trust Series 2016-UB11	2.782%	8/15/49	11,700	10,561
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24	3.732%	5/15/48	4,900	4,660	4	Morgan Stanley Capital I Trust Series 2016-UB12	3.596%	12/15/49	11,625	10,758
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.383%	10/15/48	3,089	2,985	4	Morgan Stanley Capital I Trust Series 2016-UB12	3.778%	12/15/49	5,000	4,426
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25	3.635%	10/15/48	5,672	5,382	4	Morgan Stanley Capital I Trust Series 2016-UBS9	3.329%	3/15/49	999	943
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.323%	10/15/48	2,063	2,005	4	Morgan Stanley Capital I Trust Series 2017-H1	3.530%	6/15/50	7,500	6,912
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26	3.531%	10/15/48	4,925	4,650	4	Morgan Stanley Capital I Trust Series 2018-H4	4.310%	12/15/51	10,000	9,460
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.557%	12/15/47	1,640	1,596	4	Morgan Stanley Capital I Trust Series 2019-H6	3.417%	6/15/52	14,885	13,299
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27	3.753%	12/15/47	3,500	3,319	4	Morgan Stanley Capital I Trust Series 2019-H6	3.700%	6/15/52	1,875	1,651
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.272%	1/15/49	3,387	3,205	4	Morgan Stanley Capital I Trust Series 2019-H7	3.261%	7/15/52	5,625	4,944
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.288%	1/15/49	1,982	1,924	4	Morgan Stanley Capital I Trust Series 2019-L2	3.806%	3/15/52	4,100	3,799
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28	3.544%	1/15/49	11,975	11,261	4	Morgan Stanley Capital I Trust Series 2019-L2	4.071%	3/15/52	8,435	7,773
4	Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29	3.140%	5/15/49	1,395	1,341	4	Morgan Stanley Capital I Trust Series 2019-L3	3.127%	11/15/52	10,950	9,498
						4	Morgan Stanley Capital I Trust Series 2020-HR8	2.041%	7/15/53	7,595	6,095
						4	Morgan Stanley Capital I Trust Series 2020-L4	2.698%	2/15/53	10,525	8,851
						4	Morgan Stanley Capital I Trust Series 2020-L4	2.880%	2/15/53	1,575	1,296
						4	Morgan Stanley Capital I Trust Series 2021-L6	2.444%	6/15/54	5,275	4,216
						4	Morgan Stanley Capital I Trust Series 2021-L6	2.749%	6/15/54	900	698
						4	Morgan Stanley Capital I Trust Series 2021-L6	2.951%	6/15/54	525	401
						4	Morgan Stanley Capital I Trust Series 2021-L7	2.574%	10/15/54	10,560	8,501

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ Morgan Stanley Capital I Trust Series 2022-L8	3.795%	4/15/55	10,450	9,328	⁴ SG Commercial Mortgage Securities Trust Series 2016-C5	3.055%	10/10/48	9,000	8,160
⁴ New York City Housing Development Corp. Series 2014-8SPR	3.709%	2/15/48	150	143	⁴ Synchrony Card Funding LLC Series 2022-A1	3.370%	4/15/28	12,600	12,132
⁴ Nissan Auto Lease Trust Series 2021-A	0.520%	8/15/24	5,025	4,910	⁴ Toyota Auto Receivables Owner Trust Series 2020-A	1.680%	5/15/25	2,315	2,251
⁴ Nissan Auto Lease Trust Series 2021-A	0.650%	7/15/26	1,050	1,006	⁴ Toyota Auto Receivables Owner Trust Series 2020-B	1.360%	8/15/24	206	203
⁴ Nissan Auto Lease Trust Series 2022-A	3.870%	7/15/27	1,325	1,295	⁴ Toyota Auto Receivables Owner Trust Series 2020-C	0.440%	10/15/24	901	887
⁴ Nissan Auto Receivables Owner Trust Series 2019-C	1.950%	5/15/26	2,150	2,098	⁴ Toyota Auto Receivables Owner Trust Series 2020-D	0.350%	1/15/25	2,271	2,219
⁴ Nissan Auto Receivables Owner Trust Series 2020-B	0.550%	7/15/24	716	709	⁴ Toyota Auto Receivables Owner Trust Series 2020-D	0.470%	1/15/26	925	872
⁴ Nissan Auto Receivables Owner Trust Series 2020-B	0.710%	2/16/27	850	819	⁴ Toyota Auto Receivables Owner Trust Series 2021-A	0.260%	5/15/25	2,524	2,454
⁴ Nissan Auto Receivables Owner Trust Series 2021-A	0.330%	10/15/25	6,975	6,680	⁴ Toyota Auto Receivables Owner Trust Series 2021-A	0.390%	6/15/26	1,485	1,366
⁴ Nissan Auto Receivables Owner Trust Series 2021-A	0.570%	9/15/27	3,300	2,982	⁴ Toyota Auto Receivables Owner Trust Series 2021-B	0.260%	11/17/25	21,050	20,214
⁴ Nissan Auto Receivables Owner Trust Series 2022-A	1.860%	8/17/26	3,400	3,232	⁴ Toyota Auto Receivables Owner Trust Series 2021-B	0.530%	10/15/26	2,650	2,402
⁴ Nissan Auto Receivables Owner Trust Series 2022-A	2.070%	12/17/29	2,100	1,930	⁴ Toyota Auto Receivables Owner Trust Series 2021-C	0.430%	1/15/26	7,375	6,994
⁴ Nissan Auto Receivables Owner Trust Series 2022-B	4.460%	5/17/27	4,200	4,149	⁴ Toyota Auto Receivables Owner Trust Series 2021-C	0.720%	1/15/27	1,575	1,419
⁴ Nissan Auto Receivables Owner Trust Series 2022-B	4.450%	11/15/29	1,050	1,026	⁴ Toyota Auto Receivables Owner Trust Series 2021-D	0.710%	4/15/26	3,675	3,465
⁴ PSNH Funding LLC 3 Series 2018-1	3.506%	8/1/28	1,175	1,123	⁴ Toyota Auto Receivables Owner Trust Series 2021-D	1.020%	3/15/27	1,150	1,033
⁴ PSNH Funding LLC 3 Series 2018-1	3.814%	2/1/35	2,825	2,575	⁴ Toyota Auto Receivables Owner Trust Series 2022-B	2.930%	9/15/26	4,675	4,523
⁴ Santander Drive Auto Receivables Trust Series 2020-2	1.460%	9/15/25	530	528	⁴ Toyota Auto Receivables Owner Trust Series 2022-B	3.110%	8/16/27	1,050	993
⁴ Santander Drive Auto Receivables Trust Series 2020-3	1.120%	1/15/26	748	742	⁴ Toyota Auto Receivables Owner Trust Series 2022-C	3.760%	4/15/27	4,715	4,580
⁴ Santander Drive Auto Receivables Trust Series 2021-1	0.750%	2/17/26	2,561	2,516	⁴ Toyota Auto Receivables Owner Trust Series 2022-C	3.770%	2/15/28	650	629
⁴ Santander Drive Auto Receivables Trust Series 2021-2	0.590%	9/15/25	684	682	⁴ UBS Commercial Mortgage Trust Series 2017-C1	3.460%	6/15/50	10,100	9,280
⁴ Santander Drive Auto Receivables Trust Series 2021-2	1.350%	7/15/27	3,900	3,641	⁴ UBS Commercial Mortgage Trust Series 2017-C1	3.724%	6/15/50	4,800	4,247
⁴ Santander Drive Auto Receivables Trust Series 2021-3	0.950%	9/15/27	2,625	2,525	⁴ UBS Commercial Mortgage Trust Series 2017-C2	3.487%	8/15/50	8,050	7,384
⁴ Santander Drive Auto Receivables Trust Series 2021-3	1.330%	9/15/27	3,700	3,455	⁴ UBS Commercial Mortgage Trust Series 2017-C2	3.740%	8/15/50	2,150	1,927
⁴ Santander Drive Auto Receivables Trust Series 2021-4	0.880%	6/15/26	6,100	5,965	⁴ UBS Commercial Mortgage Trust Series 2017-C3	3.426%	8/15/50	9,700	8,883
⁴ Santander Drive Auto Receivables Trust Series 2021-4	1.260%	2/16/27	3,175	3,023	⁴ UBS Commercial Mortgage Trust Series 2017-C3	3.739%	8/15/50	4,050	3,625
⁴ Santander Drive Auto Receivables Trust Series 2021-4	1.670%	10/15/27	1,400	1,304	⁴ UBS Commercial Mortgage Trust Series 2017-C4	3.301%	10/15/50	5,876	5,323
⁴ Santander Drive Auto Receivables Trust Series 2022-1	2.360%	8/17/26	4,175	4,054	⁴ UBS Commercial Mortgage Trust Series 2017-C4	3.563%	10/15/50	8,050	7,316
⁴ Santander Drive Auto Receivables Trust Series 2022-1	2.560%	4/17/28	2,100	2,010	⁴ UBS Commercial Mortgage Trust Series 2017-C4	3.836%	10/15/50	3,562	3,198
⁴ Santander Drive Auto Receivables Trust Series 2022-2	3.440%	9/15/27	3,675	3,550	⁴ UBS Commercial Mortgage Trust Series 2017-C5	3.474%	11/15/50	5,325	4,863
⁴ Santander Drive Auto Receivables Trust Series 2022-2	3.760%	7/16/29	2,625	2,517	⁴ UBS Commercial Mortgage Trust Series 2017-C7	3.679%	12/15/50	8,225	7,580
⁴ Santander Drive Auto Receivables Trust Series 2022-3	4.130%	8/16/27	2,775	2,704	⁴ UBS Commercial Mortgage Trust Series 2017-C7	4.061%	12/15/50	4,375	3,954
⁴ Santander Drive Auto Receivables Trust Series 2022-5	4.430%	3/15/27	1,825	1,778	⁴ UBS Commercial Mortgage Trust Series 2018-C8	3.720%	2/15/51	6,538	6,069
⁴ Santander Drive Auto Receivables Trust Series 2022-5	4.740%	10/16/28	2,025	1,952	⁴ UBS Commercial Mortgage Trust Series 2018-C8	3.983%	2/15/51	15,850	14,793
⁴ Santander Drive Auto Receivables Trust Series 2022-6	4.720%	6/15/27	825	806	⁴ UBS Commercial Mortgage Trust Series 2018-C8	4.215%	2/15/51	4,225	3,895
⁴ Santander Drive Auto Receivables Trust Series 2022-6	4.960%	11/15/28	1,050	1,009	⁴ UBS Commercial Mortgage Trust Series 2018-C9	4.117%	3/15/51	15,800	14,665

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ UBS Commercial Mortgage Trust Series 2018-C10	4.313%	5/15/51	10,475	9,863	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.166%	2/15/48	3,150	2,987
⁴ UBS Commercial Mortgage Trust Series 2018-C11	4.241%	6/15/51	2,650	2,492	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C26	3.580%	2/15/48	2,275	2,131
⁴ UBS Commercial Mortgage Trust Series 2018-C12	4.296%	8/15/51	5,975	5,646	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C27	3.190%	2/15/48	8,131	7,752
⁴ UBS Commercial Mortgage Trust Series 2018-C12	4.587%	8/15/51	4,000	3,736	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.540%	5/15/48	8,500	8,078
⁴ UBS Commercial Mortgage Trust Series 2018-C13	4.208%	10/15/51	929	919	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C28	3.872%	5/15/48	1,619	1,517
⁴ UBS Commercial Mortgage Trust Series 2018-C13	4.334%	10/15/51	5,825	5,552	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.400%	6/15/48	2,652	2,589
⁴ UBS Commercial Mortgage Trust Series 2018-C13	4.585%	10/15/51	1,075	1,003	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C29	3.637%	6/15/48	8,500	8,076
⁴ UBS Commercial Mortgage Trust Series 2018-C14	4.448%	12/15/51	12,950	12,231	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-LC20	2.978%	4/15/50	660	642
⁴ UBS Commercial Mortgage Trust Series 2018-C15	4.341%	12/15/51	8,975	8,481	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.184%	4/15/50	14,401	13,631
⁴ UBS Commercial Mortgage Trust Series 2019-C16	3.605%	4/15/52	5,250	4,701	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-LC20	3.719%	4/15/50	2,850	2,629
⁴ UBS Commercial Mortgage Trust Series 2019-C16	3.887%	4/15/52	1,575	1,406	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.571%	9/15/58	1,243	1,206
⁴ UBS Commercial Mortgage Trust Series 2019-C17	2.921%	10/15/52	6,475	5,514	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-LC22	3.839%	9/15/58	3,425	3,251
⁴ UBS Commercial Mortgage Trust Series 2019-C18	3.035%	12/15/52	3,800	3,246	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-LC22	4.207%	9/15/58	2,925	2,741
⁴ UBS Commercial Mortgage Trust Series 2019-C18	3.378%	12/15/52	2,300	1,965	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	2.632%	5/15/48	31	31
⁴ UBS-Barclays Commercial Mortgage Trust Series 2013-C6	3.244%	4/10/46	5,201	5,173	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	2.934%	5/15/48	1,313	1,291
⁴ UBS-Barclays Commercial Mortgage Trust Series 2013-C6	3.469%	4/10/46	1,150	1,140	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-NXS1	3.148%	5/15/48	2,275	2,152
⁴ Verizon Master Trust Series 2021-1	0.500%	5/20/27	36,015	33,863	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.656%	12/15/48	2,867	2,768
⁴ Verizon Master Trust Series 2021-2	0.990%	4/20/28	22,200	20,702	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-P2	3.809%	12/15/48	2,950	2,803
⁴ Verizon Master Trust Series 2022-2	1.530%	7/20/28	8,625	8,034	⁴ Wells Fargo Commercial Mortgage Trust Series 2015-SG1	3.789%	9/15/48	10,070	9,633
⁴ Verizon Master Trust Series 2022-4	3.400%	11/20/28	12,000	11,616	⁴ Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.652%	8/15/49	13,850	12,511
⁴ Verizon Master Trust Series 2022-6	3.670%	1/22/29	7,400	7,150	⁴ Wells Fargo Commercial Mortgage Trust Series 2016-BNK1	2.814%	8/15/49	1,800	1,591
⁴ Verizon Owner Trust Series 2020-C	0.410%	4/21/25	10,524	10,350	⁴ Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.324%	1/15/59	1,897	1,836
⁴ Volkswagen Auto Loan Enhanced Trust Series 2020-1	0.980%	11/20/24	506	498	⁴ Wells Fargo Commercial Mortgage Trust Series 2016-C32	3.560%	1/15/59	6,700	6,280
⁴ Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.020%	6/22/26	7,625	7,237	⁴ Wells Fargo Commercial Mortgage Trust Series 2016-C33	3.426%	3/15/59	2,350	2,203
⁴ Volkswagen Auto Loan Enhanced Trust Series 2021-1	1.260%	10/20/28	1,050	958					
⁴ Wells Fargo Commercial Mortgage Trust Series 2014-LC16	3.477%	8/15/50	304	299					
⁴ Wells Fargo Commercial Mortgage Trust Series 2014-LC16	3.817%	8/15/50	23,025	22,346					
⁴ Wells Fargo Commercial Mortgage Trust Series 2014-LC16	4.020%	8/15/50	550	526					
⁴ Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.244%	12/15/47	754	735					
⁴ Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.405%	12/15/47	5,650	5,380					
⁴ Wells Fargo Commercial Mortgage Trust Series 2014-LC18	3.808%	12/15/47	2,850	2,695					
⁴ Wells Fargo Commercial Mortgage Trust Series 2015-C26	2.991%	2/15/48	2,463	2,399					

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)			Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Wells Fargo Commercial Mortgage Trust Series 2016-C34	3.096%	6/15/49	4,700	4,336	4	Wells Fargo Commercial Mortgage Trust Series 2018-C48	4.302%	1/15/52	4,051	3,834
4	Wells Fargo Commercial Mortgage Trust Series 2016-C36	2.807%	11/15/59	2,465	2,262	4	Wells Fargo Commercial Mortgage Trust Series 2019-C49	4.023%	3/15/52	13,225	12,311
4	Wells Fargo Commercial Mortgage Trust Series 2016-C37	3.794%	12/15/49	4,675	4,404	4	Wells Fargo Commercial Mortgage Trust Series 2019-C50	3.729%	5/15/52	7,650	6,962
4	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.825%	10/15/49	3,675	3,518	4	Wells Fargo Commercial Mortgage Trust Series 2019-C51	3.311%	6/15/52	11,175	9,917
4	Wells Fargo Commercial Mortgage Trust Series 2016-LC24	2.942%	10/15/49	9,053	8,283	4	Wells Fargo Commercial Mortgage Trust Series 2019-C52	2.892%	8/15/52	2,825	2,445
4	Wells Fargo Commercial Mortgage Trust Series 2016-LC25	3.640%	12/15/59	1,530	1,431	4	Wells Fargo Commercial Mortgage Trust Series 2019-C52	3.143%	8/15/52	4,750	4,023
4	Wells Fargo Commercial Mortgage Trust Series 2016-NXS6	2.918%	11/15/49	1,160	1,061	4	Wells Fargo Commercial Mortgage Trust Series 2019-C53	3.040%	10/15/52	10,700	9,312
4	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.453%	7/15/50	11,445	10,551	4	Wells Fargo Commercial Mortgage Trust Series 2019-C54	3.146%	12/15/52	6,405	5,585
4	Wells Fargo Commercial Mortgage Trust Series 2017-C38	3.665%	7/15/50	3,243	2,902	4	Wells Fargo Commercial Mortgage Trust Series 2020-C55	2.725%	2/15/53	12,750	10,791
4	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.418%	9/15/50	9,675	8,895	4	Wells Fargo Commercial Mortgage Trust Series 2020-C56	2.448%	6/15/53	2,250	1,865
4	Wells Fargo Commercial Mortgage Trust Series 2017-C39	3.702%	9/15/50	5,375	4,839	4	Wells Fargo Commercial Mortgage Trust Series 2020-C58	2.092%	7/15/53	2,775	2,210
4	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.317%	10/15/50	5,350	4,874	4	Wells Fargo Commercial Mortgage Trust Series 2021-C59	2.626%	4/15/54	5,820	4,778
4	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.581%	10/15/50	8,025	7,424	4	WFRBS Commercial Mortgage Trust Series 2013-C12	3.560%	3/15/48	356	355
4	Wells Fargo Commercial Mortgage Trust Series 2017-C40	3.854%	10/15/50	2,150	1,932	4	WFRBS Commercial Mortgage Trust Series 2013-C13	3.001%	5/15/45	3,436	3,415
4	Wells Fargo Commercial Mortgage Trust Series 2017-C41	3.472%	11/15/50	13,300	12,228	4	WFRBS Commercial Mortgage Trust Series 2013-C13	3.345%	5/15/45	673	667
4	Wells Fargo Commercial Mortgage Trust Series 2017-C42	3.330%	12/15/50	4,815	4,346	4	WFRBS Commercial Mortgage Trust Series 2013-C14	3.488%	6/15/46	3,000	2,938
4	Wells Fargo Commercial Mortgage Trust Series 2017-RB1	3.635%	3/15/50	8,600	7,967	4	WFRBS Commercial Mortgage Trust Series 2013-C15	3.720%	8/15/46	80	79
4	Wells Fargo Commercial Mortgage Trust Series 2017-RC1	3.631%	1/15/60	8,500	7,926	4	WFRBS Commercial Mortgage Trust Series 2013-C15	4.358%	8/15/46	1,120	1,073
4	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.012%	3/15/51	15,825	14,871	4	WFRBS Commercial Mortgage Trust Series 2013-C16	3.963%	9/15/46	135	134
4	Wells Fargo Commercial Mortgage Trust Series 2018-C43	4.152%	3/15/51	2,742	2,519	4	WFRBS Commercial Mortgage Trust Series 2013-C16	4.415%	9/15/46	1,250	1,236
4	Wells Fargo Commercial Mortgage Trust Series 2018-C44	4.212%	5/15/51	10,550	9,983	4	WFRBS Commercial Mortgage Trust Series 2013-C17	4.668%	9/15/46	2,100	2,073
4	Wells Fargo Commercial Mortgage Trust Series 2018-C45	4.184%	6/15/51	10,125	9,567	4	WFRBS Commercial Mortgage Trust Series 2013-C17	3.558%	12/15/46	169	167
4	Wells Fargo Commercial Mortgage Trust Series 2018-C46	4.152%	8/15/51	6,100	5,745	4	WFRBS Commercial Mortgage Trust Series 2013-C17	4.023%	12/15/46	1,450	1,427
4	Wells Fargo Commercial Mortgage Trust Series 2018-C47	4.442%	9/15/61	10,600	10,122	4	WFRBS Commercial Mortgage Trust Series 2013-C17	4.255%	12/15/46	1,150	1,128
						4	WFRBS Commercial Mortgage Trust Series 2013-C17	4.788%	12/15/46	1,150	1,108
						4	WFRBS Commercial Mortgage Trust Series 2013-C18	4.162%	12/15/46	5,010	4,911
						4	WFRBS Commercial Mortgage Trust Series 2013-C18	4.387%	12/15/46	575	558
						4	WFRBS Commercial Mortgage Trust Series 2013-C18	4.838%	12/15/46	862	825
						4	WFRBS Commercial Mortgage Trust Series 2013-UBS1	4.079%	3/15/46	2,091	2,058
						4	WFRBS Commercial Mortgage Trust Series 2013-UBS1	5.024%	3/15/46	575	565

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ WFRBS Commercial Mortgage Trust Series 2014-C19	3.618%	3/15/47	213	210	⁴ World Omni Auto Receivables Trust Series 2022-B	3.250%	7/15/27	4,425	4,272
⁴ WFRBS Commercial Mortgage Trust Series 2014-C19	4.101%	3/15/47	2,825	2,764	⁴ World Omni Auto Receivables Trust Series 2022-B	3.440%	3/15/28	1,575	1,503
⁴ WFRBS Commercial Mortgage Trust Series 2014-C19	4.723%	3/15/47	950	908	⁴ World Omni Auto Receivables Trust Series 2022-C	3.660%	10/15/27	2,625	2,540
⁴ WFRBS Commercial Mortgage Trust Series 2014-C20	3.638%	5/15/47	273	269	⁴ World Omni Auto Receivables Trust Series 2022-C	3.680%	9/15/28	1,325	1,269
⁴ WFRBS Commercial Mortgage Trust Series 2014-C20	3.723%	5/15/47	1,560	1,517	⁴ World Omni Automobile Lease Securitization Trust Series 2020-B	0.520%	2/17/26	1,125	1,108
⁴ WFRBS Commercial Mortgage Trust Series 2014-C20	3.995%	5/15/47	1,675	1,631	⁴ World Omni Automobile Lease Securitization Trust Series 2021-A	0.420%	8/15/24	2,900	2,820
⁴ WFRBS Commercial Mortgage Trust Series 2014-C20	4.176%	5/15/47	1,675	1,617	⁴ World Omni Automobile Lease Securitization Trust Series 2021-A	0.500%	11/16/26	1,050	999
⁴ WFRBS Commercial Mortgage Trust Series 2014-C21	3.410%	8/15/47	1,128	1,089	⁴ World Omni Select Auto Trust Series 2020-A	0.550%	7/15/25	238	237
⁴ WFRBS Commercial Mortgage Trust Series 2014-C21	3.678%	8/15/47	4,000	3,859	⁴ World Omni Select Auto Trust Series 2021-A	0.530%	3/15/27	1,850	1,789
⁴ WFRBS Commercial Mortgage Trust Series 2014-C22	3.752%	9/15/57	8,200	7,886	Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$7,744,347)				
⁴ WFRBS Commercial Mortgage Trust Series 2014-C22	4.371%	9/15/57	1,675	1,579	6,955,711				
⁴ WFRBS Commercial Mortgage Trust Series 2014-C23	3.636%	10/15/57	1,085	1,066	Corporate Bonds (26.7%)				
⁴ WFRBS Commercial Mortgage Trust Series 2014-C23	3.917%	10/15/57	1,675	1,619	Communications (2.3%)				
⁴ WFRBS Commercial Mortgage Trust Series 2014-C23	4.210%	10/15/57	1,125	1,074	Activision Blizzard Inc.	3.400%	9/15/26	13,200	12,569
⁴ WFRBS Commercial Mortgage Trust Series 2014-C24	3.428%	11/15/47	1,084	1,051	Activision Blizzard Inc.	3.400%	6/15/27	4,431	4,191
⁴ WFRBS Commercial Mortgage Trust Series 2014-C24	3.607%	11/15/47	2,860	2,749	Activision Blizzard Inc.	1.350%	9/15/30	7,999	6,248
⁴ WFRBS Commercial Mortgage Trust Series 2014-C25	3.631%	11/15/47	3,050	2,930	Activision Blizzard Inc.	4.500%	6/15/47	6,942	6,091
⁴ WFRBS Commercial Mortgage Trust Series 2014-LC14	3.522%	3/15/47	517	512	Activision Blizzard Inc.	2.500%	9/15/50	21,167	13,066
⁴ WFRBS Commercial Mortgage Trust Series 2014-LC14	4.045%	3/15/47	6,720	6,579	Alphabet Inc.	0.450%	8/15/25	11,636	10,485
⁴ WFRBS Commercial Mortgage Trust Series 2014-LC14	4.351%	3/15/47	2,800	2,718	Alphabet Inc.	1.998%	8/15/26	10,502	9,659
⁴ World Omni Auto Receivables Trust Series 2019-C	1.960%	12/16/24	1,287	1,277	Alphabet Inc.	0.800%	8/15/27	15,127	12,979
⁴ World Omni Auto Receivables Trust Series 2019-C	2.030%	12/15/25	1,705	1,662	Alphabet Inc.	1.100%	8/15/30	28,471	22,354
⁴ World Omni Auto Receivables Trust Series 2020-B	0.630%	5/15/25	1,229	1,201	Alphabet Inc.	1.900%	8/15/40	19,565	12,969
⁴ World Omni Auto Receivables Trust Series 2020-B	0.820%	1/15/26	615	580	Alphabet Inc.	2.050%	8/15/50	27,780	16,482
⁴ World Omni Auto Receivables Trust Series 2020-C	0.480%	11/17/25	1,938	1,884	Alphabet Inc.	2.250%	8/15/60	23,854	13,557
⁴ World Omni Auto Receivables Trust Series 2020-C	0.610%	10/15/26	1,125	1,046	America Movil SAB de CV	3.625%	4/22/29	10,997	10,014
⁴ World Omni Auto Receivables Trust Series 2021-A	0.300%	1/15/26	2,477	2,382	America Movil SAB de CV	2.875%	5/7/30	6,561	5,622
⁴ World Omni Auto Receivables Trust Series 2021-A	0.480%	9/15/26	875	797	America Movil SAB de CV	4.700%	7/21/32	10,200	9,759
⁴ World Omni Auto Receivables Trust Series 2021-B	0.420%	6/15/26	5,035	4,828	America Movil SAB de CV	6.375%	3/1/35	17,595	18,762
⁴ World Omni Auto Receivables Trust Series 2021-C	0.440%	8/17/26	5,275	5,044	America Movil SAB de CV	6.125%	11/15/37	6,807	7,123
⁴ World Omni Auto Receivables Trust Series 2021-C	0.640%	9/15/27	1,850	1,681	America Movil SAB de CV	6.125%	3/30/40	22,906	23,673
⁴ World Omni Auto Receivables Trust Series 2021-D	0.810%	10/15/26	5,200	4,944	America Movil SAB de CV	4.375%	7/16/42	16,984	14,578
⁴ World Omni Auto Receivables Trust Series 2021-D	1.100%	11/15/27	3,175	2,883	America Movil SAB de CV	4.375%	4/22/49	15,726	13,434
⁴ World Omni Auto Receivables Trust Series 2022-A	1.660%	5/17/27	5,300	5,045	AT&T Inc.	0.900%	3/25/24	27,592	26,220
⁴ World Omni Auto Receivables Trust Series 2022-A	1.900%	3/15/28	525	483	AT&T Inc.	1.700%	3/25/26	44,845	40,476
					AT&T Inc.	2.950%	7/15/26	843	783
					AT&T Inc.	3.800%	2/15/27	16,759	15,962
					AT&T Inc.	4.250%	3/1/27	16,756	16,310
					AT&T Inc.	2.300%	6/1/27	29,408	26,206
					AT&T Inc.	1.650%	2/1/28	27,263	23,065
					AT&T Inc.	4.100%	2/15/28	20,482	19,499
					AT&T Inc.	4.350%	3/1/29	42,680	40,618
					AT&T Inc.	4.300%	2/15/30	38,296	36,013
					AT&T Inc.	2.750%	6/1/31	39,106	32,472
					AT&T Inc.	2.250%	2/1/32	17,423	13,661
					AT&T Inc.	2.550%	12/1/33	48,609	37,380
					AT&T Inc.	4.500%	5/15/35	30,887	28,092
					AT&T Inc.	4.900%	8/15/37	17,275	15,908
					AT&T Inc.	4.850%	3/1/39	25,123	22,489
					AT&T Inc.	3.500%	6/1/41	31,196	23,282
					AT&T Inc.	4.300%	12/15/42	22,809	18,794
					AT&T Inc.	4.650%	6/1/44	14,672	12,361
					AT&T Inc.	4.350%	6/15/45	16,294	13,163
					AT&T Inc.	4.750%	5/15/46	27,329	23,321
					AT&T Inc.	5.150%	11/15/46	11,878	10,711

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
AT&T Inc.	5.450%	3/1/47	1,300	1,225	Charter Communications Operating LLC	3.700%	4/1/51	36,622	22,294
AT&T Inc.	4.500%	3/9/48	30,057	24,462	Charter Communications Operating LLC	3.900%	6/1/52	25,830	16,292
AT&T Inc.	4.550%	3/9/49	14,107	11,552	Charter Communications Operating LLC	5.250%	4/1/53	6,395	4,996
AT&T Inc.	3.650%	6/1/51	41,855	29,602	Charter Communications Operating LLC	6.834%	10/23/55	13,079	12,102
AT&T Inc.	3.500%	9/15/53	84,907	57,768	Charter Communications Operating LLC	3.850%	4/1/61	24,318	14,050
AT&T Inc.	3.550%	9/15/55	96,098	64,906	Charter Communications Operating LLC	4.400%	12/1/61	18,825	12,095
AT&T Inc.	3.800%	12/1/57	68,169	47,247	Charter Communications Operating LLC	3.950%	6/30/62	18,000	10,634
AT&T Inc.	3.650%	9/15/59	82,806	56,057	Comcast Corp.	5.500%	4/1/63	6,395	4,924
AT&T Inc.	3.850%	6/1/60	20,233	14,123	Comcast Corp.	3.700%	4/15/24	20,420	20,107
Baidu Inc.	3.875%	9/29/23	11,525	11,367	Comcast Corp.	3.375%	2/15/25	27,282	26,463
Baidu Inc.	4.375%	5/14/24	10,091	9,925	Comcast Corp.	3.375%	8/15/25	34,236	33,024
Baidu Inc.	3.075%	4/7/25	6,970	6,569	Comcast Corp.	3.950%	10/15/25	42,065	41,181
Baidu Inc.	1.720%	4/9/26	7,410	6,560	Comcast Corp.	3.150%	3/1/26	24,095	22,957
Baidu Inc.	3.625%	7/6/27	10,274	9,463	Comcast Corp.	2.350%	1/15/27	31,566	28,726
Baidu Inc.	4.375%	3/29/28	7,995	7,543	Comcast Corp.	3.300%	2/1/27	19,756	18,648
Baidu Inc.	4.875%	11/14/28	5,550	5,322	Comcast Corp.	3.300%	4/1/27	14,704	13,862
Baidu Inc.	3.425%	4/7/30	5,467	4,749	Comcast Corp.	3.150%	2/15/28	20,498	18,943
Baidu Inc.	2.375%	10/9/30	4,000	3,180	Comcast Corp.	3.550%	5/1/28	3,445	3,239
Baidu Inc.	2.375%	8/23/31	10,340	8,065	Comcast Corp.	4.150%	10/15/28	55,602	53,442
4 Bell Telephone Co. of Canada or Bell Canada	2.150%	2/15/32	832	650	Comcast Corp.	2.650%	2/1/30	24,691	21,318
Bell Telephone Co. of Canada or Bell Canada	4.300%	7/29/49	306	250	Comcast Corp.	3.400%	4/1/30	20,766	18,903
4 Bell Telephone Co. of Canada or Bell Canada	3.650%	3/17/51	5,630	4,079	Comcast Corp.	4.250%	10/15/30	26,205	25,131
4 Bell Telephone Co. of Canada or Bell Canada	3.200%	2/15/52	5,375	3,602	Comcast Corp.	1.950%	1/15/31	21,420	17,283
Booking Holdings Inc.	3.650%	3/15/25	9,977	9,718	Comcast Corp.	1.500%	2/15/31	15,383	11,977
Booking Holdings Inc.	3.600%	6/1/26	17,811	17,066	Comcast Corp.	4.250%	1/15/33	22,517	21,218
Booking Holdings Inc.	3.550%	3/15/28	9,333	8,702	Comcast Corp.	7.050%	3/15/33	6,834	7,866
Booking Holdings Inc.	4.625%	4/13/30	20,864	20,188	Comcast Corp.	5.650%	6/15/35	6,526	6,826
British Telecommunications plc	5.125%	12/4/28	6,000	5,814	Comcast Corp.	4.400%	8/15/35	13,795	12,813
British Telecommunications plc	9.625%	12/15/30	33,338	39,795	Comcast Corp.	6.500%	11/15/35	6,500	7,228
4 Charter Communications Operating LLC	4.500%	2/1/24	17,219	17,011	Comcast Corp.	3.200%	7/15/36	14,185	11,500
Charter Communications Operating LLC	4.908%	7/23/25	49,849	48,887	Comcast Corp.	6.450%	3/15/37	14,039	15,416
Charter Communications Operating LLC	3.750%	2/15/28	33,250	30,111	Comcast Corp.	3.900%	3/1/38	7,568	6,561
Charter Communications Operating LLC	4.200%	3/15/28	21,236	19,509	Comcast Corp.	4.600%	10/15/38	46,142	42,624
Charter Communications Operating LLC	2.250%	1/15/29	20,570	16,533	Comcast Corp.	6.550%	7/1/39	1,400	1,542
Charter Communications Operating LLC	5.050%	3/30/29	25,083	23,585	Comcast Corp.	3.250%	11/1/39	19,329	15,088
Charter Communications Operating LLC	2.800%	4/1/31	22,059	17,151	Comcast Corp.	3.750%	4/1/40	22,369	18,469
Charter Communications Operating LLC	2.300%	2/1/32	11,892	8,776	Comcast Corp.	4.650%	7/15/42	8,817	7,962
Charter Communications Operating LLC	4.400%	4/1/33	7,325	6,278	Comcast Corp.	4.750%	3/1/44	300	273
Charter Communications Operating LLC	6.384%	10/23/35	40,087	39,149	Comcast Corp.	4.600%	8/15/45	18,102	15,971
Charter Communications Operating LLC	5.375%	4/1/38	11,533	9,691	Comcast Corp.	3.400%	7/15/46	17,076	12,518
Charter Communications Operating LLC	3.500%	6/1/41	16,135	10,611	Comcast Corp.	4.000%	8/15/47	23,822	19,127
Charter Communications Operating LLC	3.500%	3/1/42	20,895	13,500	Comcast Corp.	3.969%	11/1/47	36,326	29,144
Charter Communications Operating LLC	6.484%	10/23/45	43,201	39,151	Comcast Corp.	4.000%	3/1/48	16,128	12,986
Charter Communications Operating LLC	5.375%	5/1/47	34,024	26,809	Comcast Corp.	4.700%	10/15/48	22,681	20,423
Charter Communications Operating LLC	5.750%	4/1/48	34,389	28,281	Comcast Corp.	3.999%	11/1/49	18,561	14,785
Charter Communications Operating LLC	5.125%	7/1/49	16,633	12,692	Comcast Corp.	3.450%	2/1/50	22,210	16,201
Charter Communications Operating LLC	4.800%	3/1/50	39,418	28,843	Comcast Corp.	2.800%	1/15/51	21,788	13,884
					Comcast Corp.	2.887%	11/1/51	61,737	39,954
					Comcast Corp.	2.450%	8/15/52	16,748	9,900
					Comcast Corp.	4.049%	11/1/52	21,248	17,095
					Comcast Corp.	2.937%	11/1/56	77,388	48,540
					Comcast Corp.	4.950%	10/15/58	15,042	13,733
					Comcast Corp.	2.650%	8/15/62	11,895	6,786
					Comcast Corp.	2.987%	11/1/63	40,991	24,958
					7 Cox Communications Inc.	4.800%	2/1/35	4,100	3,637
					Deutsche Telekom International Finance BV	8.750%	6/15/30	52,809	62,309
					Deutsche Telekom International Finance BV	9.250%	6/1/32	3,525	4,404
					Discovery Communications LLC	3.800%	3/13/24	6,394	6,246

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Discovery Communications LLC	3.900%	11/15/24	6,917	6,694		Paramount Global	5.900%	10/15/40	5,496	4,800
Discovery Communications LLC	3.450%	3/15/25	4,594	4,367		Paramount Global	4.850%	7/1/42	13,551	10,041
Discovery Communications LLC	3.950%	6/15/25	12,316	11,748		Paramount Global	4.375%	3/15/43	23,990	16,577
Discovery Communications LLC	4.900%	3/11/26	12,195	11,824		Paramount Global	5.850%	9/1/43	16,977	14,092
Discovery Communications LLC	3.950%	3/20/28	26,101	23,163		Paramount Global	5.250%	4/1/44	520	401
Discovery Communications LLC	4.125%	5/15/29	13,224	11,468		Paramount Global	4.900%	8/15/44	8,123	5,927
Discovery Communications LLC	5.000%	9/20/37	9,138	7,367		Paramount Global	4.600%	1/15/45	7,350	5,160
Discovery Communications LLC	6.350%	6/1/40	8,756	7,950		Paramount Global	4.950%	5/19/50	12,305	8,984
Discovery Communications LLC	4.875%	4/1/43	11,648	8,638	7	Rogers Communications Inc.	2.950%	3/15/25	17,347	16,543
Discovery Communications LLC	5.200%	9/20/47	9,935	7,423		Rogers Communications Inc.	3.625%	12/15/25	8,849	8,468
Discovery Communications LLC	5.300%	5/15/49	10,093	7,650		Rogers Communications Inc.	2.900%	11/15/26	14,334	13,094
Discovery Communications LLC	4.650%	5/15/50	13,300	9,146	7	Rogers Communications Inc.	3.200%	3/15/27	10,375	9,598
Discovery Communications LLC	4.000%	9/15/55	20,124	12,124	7	Rogers Communications Inc.	3.800%	3/15/32	26,484	22,857
Electronic Arts Inc.	4.800%	3/1/26	5,423	5,403		Rogers Communications Inc.	7.500%	8/15/38	3,679	4,085
Electronic Arts Inc.	1.850%	2/15/31	10,456	8,227	7	Rogers Communications Inc.	4.500%	3/15/42	18,770	15,246
Electronic Arts Inc.	2.950%	2/15/51	9,930	6,458		Rogers Communications Inc.	4.500%	3/15/43	10,747	8,564
Expedia Group Inc.	5.000%	2/15/26	24,405	24,093		Rogers Communications Inc.	5.000%	3/15/44	7,087	6,035
Expedia Group Inc.	4.625%	8/1/27	7,518	7,216		Rogers Communications Inc.	4.300%	2/15/48	5,535	4,177
Expedia Group Inc.	3.800%	2/15/28	13,670	12,550		Rogers Communications Inc.	4.350%	5/1/49	15,544	11,800
Expedia Group Inc.	3.250%	2/15/30	11,488	9,750		Rogers Communications Inc.	3.700%	11/15/49	6,425	4,375
Expedia Group Inc.	2.950%	3/15/31	4,098	3,299	7	Rogers Communications Inc.	4.550%	3/15/52	21,465	16,743
FactSet Research Systems Inc.	2.900%	3/1/27	3,641	3,315		Take-Two Interactive Software Inc.	3.300%	3/28/24	6,025	5,880
Fox Corp.	4.030%	1/25/24	18,767	18,543		Take-Two Interactive Software Inc.	3.550%	4/14/25	5,779	5,565
Fox Corp.	3.050%	4/7/25	7,754	7,420		Take-Two Interactive Software Inc.	3.700%	4/14/27	5,548	5,222
Fox Corp.	4.709%	1/25/29	30,032	29,069		Take-Two Interactive Software Inc.	4.000%	4/14/32	4,601	4,070
Fox Corp.	3.500%	4/8/30	8,119	7,180		TCI Communications Inc.	7.875%	2/15/26	7,929	8,587
Fox Corp.	5.476%	1/25/39	17,784	16,168		TCI Communications Inc.	7.125%	2/15/28	7,491	8,184
Fox Corp.	5.576%	1/25/49	22,575	20,236		Telefonica Emisiones SA	4.103%	3/8/27	19,252	18,247
Grupo Televisa SAB	4.625%	1/30/26	2,825	2,765		Telefonica Emisiones SA	7.045%	6/20/36	27,376	28,281
Grupo Televisa SAB	8.500%	3/11/32	610	716		Telefonica Emisiones SA	4.665%	3/6/38	19,325	15,341
Grupo Televisa SAB	6.625%	1/15/40	10,456	10,776		Telefonica Emisiones SA	5.213%	3/8/47	32,532	26,263
Grupo Televisa SAB	5.000%	5/13/45	16,912	14,490		Telefonica Emisiones SA	4.895%	3/6/48	16,818	12,974
Grupo Televisa SAB	6.125%	1/31/46	6,071	6,053		Telefonica Emisiones SA	5.520%	3/1/49	22,673	18,956
Grupo Televisa SAB	5.250%	5/24/49	7,669	6,793		Telefonica Europe BV	8.250%	9/15/30	12,166	13,578
Interpublic Group of Cos. Inc.	4.200%	4/15/24	4,177	4,100		TELUS Corp.	2.800%	2/16/27	10,721	9,906
Interpublic Group of Cos. Inc.	4.650%	10/1/28	5,684	5,441		TELUS Corp.	3.400%	5/13/32	7,840	6,672
Interpublic Group of Cos. Inc.	4.750%	3/30/30	7,191	6,782		TELUS Corp.	4.600%	11/16/48	2,762	2,383
Interpublic Group of Cos. Inc.	2.400%	3/1/31	6,980	5,518		TELUS Corp.	4.300%	6/15/49	13,834	11,335
Interpublic Group of Cos. Inc.	3.375%	3/1/41	2,175	1,533		Tencent Music Entertainment Group	2.000%	9/3/30	7,319	5,542
Interpublic Group of Cos. Inc.	5.400%	10/1/48	7,405	6,797		Thomson Reuters Corp.	3.350%	5/15/26	6,100	5,788
Koninklijke KPN NV	8.375%	10/1/30	8,650	9,682		Thomson Reuters Corp.	5.500%	8/15/35	8,250	7,825
Meta Platforms Inc.	3.500%	8/15/27	15,600	14,539		Thomson Reuters Corp.	5.850%	4/15/40	3,795	3,675
Meta Platforms Inc.	3.850%	8/15/32	14,785	13,010		Thomson Reuters Corp.	5.650%	11/23/43	4,525	4,141
Meta Platforms Inc.	4.450%	8/15/52	20,577	16,352		Time Warner Cable Enterprises LLC	8.375%	7/15/33	10,498	11,717
Meta Platforms Inc.	4.650%	8/15/62	17,515	14,053		Time Warner Cable LLC	6.550%	5/1/37	21,261	20,162
NBCUniversal Media LLC	6.400%	4/30/40	1,385	1,506		Time Warner Cable LLC	7.300%	7/1/38	23,532	23,519
NBCUniversal Media LLC	5.950%	4/1/41	400	416		Time Warner Cable LLC	6.750%	6/15/39	27,009	25,727
NBCUniversal Media LLC	4.450%	1/15/43	10,415	9,136		Time Warner Cable LLC	5.875%	11/15/40	24,562	21,380
Omnicom Group Inc.	3.650%	11/1/24	15,691	15,365		Time Warner Cable LLC	5.500%	9/1/41	21,284	17,776
Omnicom Group Inc.	3.600%	4/15/26	30,973	29,740		Time Warner Cable LLC	4.500%	9/15/42	25,650	18,853
Omnicom Group Inc.	2.450%	4/30/30	9,588	7,916		T-Mobile USA Inc.	3.500%	4/15/25	40,815	39,292
Omnicom Group Inc.	4.200%	6/1/30	6,147	5,719		T-Mobile USA Inc.	1.500%	2/15/26	17,621	15,789
Omnicom Group Inc.	2.600%	8/1/31	10,838	8,861		T-Mobile USA Inc.	2.250%	2/15/26	1,476	1,344
Orange SA	9.000%	3/1/31	31,830	38,937		T-Mobile USA Inc.	2.625%	4/15/26	7,636	6,994
Orange SA	5.375%	1/13/42	16,460	15,941		T-Mobile USA Inc.	3.750%	4/15/27	56,080	52,875
Orange SA	5.500%	2/6/44	5,799	5,712		T-Mobile USA Inc.	5.375%	4/15/27	4,698	4,736
Paramount Global	4.750%	5/15/25	8,983	8,840		T-Mobile USA Inc.	4.750%	2/1/28	15,676	15,273
Paramount Global	4.000%	1/15/26	14,064	13,491		T-Mobile USA Inc.	2.050%	2/15/28	24,926	21,444
Paramount Global	2.900%	1/15/27	17,816	15,993		T-Mobile USA Inc.	2.625%	2/15/29	10,740	9,116
Paramount Global	3.375%	2/15/28	8,108	7,192		T-Mobile USA Inc.	2.400%	3/15/29	3,440	2,902
Paramount Global	3.700%	6/1/28	7,267	6,483		T-Mobile USA Inc.	3.375%	4/15/29	23,480	20,688
Paramount Global	4.200%	6/1/29	7,041	6,262		T-Mobile USA Inc.	3.875%	4/15/30	88,382	80,227
Paramount Global	7.875%	7/30/30	7,556	8,034						
Paramount Global	4.950%	1/15/31	29,745	26,530						
Paramount Global	4.200%	5/19/32	20,090	16,425						
Paramount Global	5.500%	5/15/33	4,321	3,888						
Paramount Global	6.875%	4/30/36	13,857	13,449						

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.	2.550%	2/15/31	36,089	29,410	Vodafone Group plc	7.875%	2/15/30	3,168	3,565
T-Mobile USA Inc.	2.875%	2/15/31	14,268	11,780	Vodafone Group plc	6.150%	2/27/37	10,460	10,585
T-Mobile USA Inc.	3.500%	4/15/31	36,640	31,733	Vodafone Group plc	5.000%	5/30/38	30,745	28,252
T-Mobile USA Inc.	2.250%	11/15/31	9,430	7,416	Vodafone Group plc	4.375%	2/19/43	18,463	14,731
T-Mobile USA Inc.	2.700%	3/15/32	6,230	5,042	Vodafone Group plc	5.250%	5/30/48	33,732	29,953
T-Mobile USA Inc.	5.200%	1/15/33	4,248	4,206	Vodafone Group plc	4.875%	6/19/49	23,782	20,009
T-Mobile USA Inc.	4.375%	4/15/40	33,439	28,690	Vodafone Group plc	4.250%	9/17/50	20,491	15,829
T-Mobile USA Inc.	3.000%	2/15/41	31,200	22,025	Vodafone Group plc	5.125%	6/19/59	6,277	5,372
T-Mobile USA Inc.	4.500%	4/15/50	40,986	33,842	Walt Disney Co.	1.750%	8/30/24	16,472	15,688
T-Mobile USA Inc.	3.300%	2/15/51	41,506	27,665	Walt Disney Co.	3.700%	9/15/24	8,626	8,449
T-Mobile USA Inc.	3.400%	10/15/52	23,385	15,881	Walt Disney Co.	3.350%	3/24/25	16,619	16,098
T-Mobile USA Inc.	5.650%	1/15/53	4,293	4,176	Walt Disney Co.	3.700%	10/15/25	14,195	13,777
T-Mobile USA Inc.	3.600%	11/15/60	25,805	16,977	Walt Disney Co.	1.750%	1/13/26	18,950	17,361
T-Mobile USA Inc.	5.800%	9/15/62	5,078	4,947	Walt Disney Co.	3.375%	11/15/26	10,249	9,692
4 TWDC Enterprises 18 Corp.	3.150%	9/17/25	18,256	17,502	Walt Disney Co.	3.700%	3/23/27	8,088	7,777
TWDC Enterprises 18 Corp.	3.000%	2/13/26	11,170	10,583	Walt Disney Co.	2.200%	1/13/28	15,426	13,748
4 TWDC Enterprises 18 Corp.	1.850%	7/30/26	14,898	13,476	Walt Disney Co.	2.000%	9/1/29	28,694	24,089
4 TWDC Enterprises 18 Corp.	2.950%	6/15/27	2,474	2,305	Walt Disney Co.	3.800%	3/22/30	16,645	15,491
4 TWDC Enterprises 18 Corp.	7.000%	3/1/32	6,444	7,280	Walt Disney Co.	2.650%	1/13/31	24,008	20,513
TWDC Enterprises 18 Corp.	4.375%	8/16/41	11,725	10,393	Walt Disney Co.	6.550%	3/15/33	13,018	14,376
4 TWDC Enterprises 18 Corp.	4.125%	12/1/41	12,964	11,165	Walt Disney Co.	6.200%	12/15/34	13,281	14,479
4 TWDC Enterprises 18 Corp.	3.700%	12/1/42	11,713	9,480	Walt Disney Co.	6.400%	12/15/35	18,525	20,266
4 TWDC Enterprises 18 Corp.	4.125%	6/1/44	7,156	6,183	Walt Disney Co.	6.150%	3/1/37	18,723	20,118
4 TWDC Enterprises 18 Corp.	3.000%	7/30/46	1,793	1,259	Walt Disney Co.	6.650%	11/15/37	7,000	7,880
VeriSign Inc.	4.750%	7/15/27	267	260	Walt Disney Co.	4.625%	3/23/40	12,320	11,516
VeriSign Inc.	2.700%	6/15/31	8,752	7,160	Walt Disney Co.	3.500%	5/13/40	21,735	17,528
Verizon Communications Inc.	3.376%	2/15/25	17,906	17,357	Walt Disney Co.	6.150%	2/15/41	554	598
Verizon Communications Inc.	0.850%	11/20/25	21,476	19,181	Walt Disney Co.	5.400%	10/1/43	8,780	8,805
Verizon Communications Inc.	1.450%	3/20/26	26,322	23,658	Walt Disney Co.	4.750%	9/15/44	17,315	15,929
Verizon Communications Inc.	2.625%	8/15/26	33,630	31,065	Walt Disney Co.	4.950%	10/15/45	2,441	2,293
Verizon Communications Inc.	4.125%	3/16/27	38,589	37,587	Walt Disney Co.	4.750%	11/15/46	7,313	6,692
Verizon Communications Inc.	3.000%	3/22/27	4,872	4,530	Walt Disney Co.	2.750%	9/1/49	27,125	17,976
Verizon Communications Inc.	2.100%	3/22/28	43,365	37,619	Walt Disney Co.	4.700%	3/23/50	21,289	19,647
Verizon Communications Inc.	4.329%	9/21/28	59,132	56,920	Walt Disney Co.	3.600%	1/13/51	25,358	19,445
Verizon Communications Inc.	3.875%	2/8/29	3,303	3,102	Walt Disney Co.	3.800%	5/13/60	14,220	10,925
Verizon Communications Inc.	4.016%	12/3/29	53,133	49,725	7 Warnermedia Holdings Inc.	3.428%	3/15/24	23,232	22,548
Verizon Communications Inc.	3.150%	3/22/30	23,154	20,399	7 Warnermedia Holdings Inc.	3.528%	3/15/24	7,195	6,972
Verizon Communications Inc.	1.500%	9/18/30	10,375	8,071	7 Warnermedia Holdings Inc.	3.638%	3/15/25	23,946	22,776
Verizon Communications Inc.	1.680%	10/30/30	31,636	24,587	7 Warnermedia Holdings Inc.	3.788%	3/15/25	7,272	6,953
Verizon Communications Inc.	7.750%	12/1/30	825	949	7 Warnermedia Holdings Inc.	3.755%	3/15/27	53,262	48,071
Verizon Communications Inc.	1.750%	1/20/31	29,928	23,182	7 Warnermedia Holdings Inc.	4.054%	3/15/29	19,785	17,148
Verizon Communications Inc.	2.550%	3/21/31	60,976	50,183	7 Warnermedia Holdings Inc.	4.279%	3/15/32	65,635	54,117
Verizon Communications Inc.	2.355%	3/15/32	65,713	52,113	7 Warnermedia Holdings Inc.	5.050%	3/15/42	60,285	46,359
Verizon Communications Inc.	4.500%	8/10/33	40,671	38,118	7 Warnermedia Holdings Inc.	5.141%	3/15/52	97,675	71,721
Verizon Communications Inc.	4.400%	11/1/34	39,980	36,756	7 Warnermedia Holdings Inc.	5.391%	3/15/62	39,567	28,985
Verizon Communications Inc.	5.850%	9/15/35	1,000	1,013	Weibo Corp.	3.500%	7/5/24	10,075	9,764
Verizon Communications Inc.	4.272%	1/15/36	20,250	18,098	Weibo Corp.	3.375%	7/8/30	11,890	9,127
Verizon Communications Inc.	5.250%	3/16/37	31,743	31,313	WPP Finance 2010	3.750%	9/19/24	10,465	10,136
Verizon Communications Inc.	4.812%	3/15/39	19,217	17,676					
Verizon Communications Inc.	2.650%	11/20/40	36,802	24,842					6,405,986
Verizon Communications Inc.	3.400%	3/22/41	50,913	38,340	Consumer Discretionary (1.6%)				
Verizon Communications Inc.	2.850%	9/3/41	14,825	10,259	Advance Auto Parts Inc.	3.900%	4/15/30	12,013	10,555
Verizon Communications Inc.	4.750%	11/1/41	7,800	7,112	Advance Auto Parts Inc.	3.500%	3/15/32	3,000	2,453
Verizon Communications Inc.	3.850%	11/1/42	2,108	1,670	Alibaba Group Holding Ltd.	3.600%	11/28/24	28,696	27,738
Verizon Communications Inc.	4.125%	8/15/46	18,117	14,572	Alibaba Group Holding Ltd.	3.400%	12/6/27	33,203	30,605
Verizon Communications Inc.	4.862%	8/21/46	27,908	25,280	Alibaba Group Holding Ltd.	2.125%	2/9/31	16,281	12,938
Verizon Communications Inc.	5.500%	3/16/47	3,605	3,500	Alibaba Group Holding Ltd.	4.500%	11/28/34	8,766	7,840
Verizon Communications Inc.	4.522%	9/15/48	54,650	46,754	Alibaba Group Holding Ltd.	4.000%	12/6/37	12,735	10,374
Verizon Communications Inc.	4.000%	3/22/50	19,824	15,543	Alibaba Group Holding Ltd.	2.700%	2/9/41	10,865	6,988
Verizon Communications Inc.	2.875%	11/20/50	35,823	22,593	Alibaba Group Holding Ltd.	4.200%	12/6/47	20,440	15,697
Verizon Communications Inc.	3.550%	3/22/51	59,927	42,899	Alibaba Group Holding Ltd.	3.150%	2/9/51	19,663	12,299
Verizon Communications Inc.	5.012%	8/21/54	605	552	Alibaba Group Holding Ltd.	4.400%	12/6/57	14,397	11,069
Verizon Communications Inc.	2.987%	10/30/56	62,917	38,612	Alibaba Group Holding Ltd.	3.250%	2/9/61	11,742	7,066
Verizon Communications Inc.	3.000%	11/20/60	20,783	12,451	Amazon.com Inc.	2.730%	4/13/24	7,500	7,310
Verizon Communications Inc.	3.700%	3/22/61	48,740	34,164	Amazon.com Inc.	0.450%	5/12/24	34,210	32,272
Vodafone Group plc	3.750%	1/16/24	23,050	22,761	Amazon.com Inc.	2.800%	8/22/24	24,420	23,657
Vodafone Group plc	4.125%	5/30/25	19,606	19,298	Amazon.com Inc.	4.700%	11/29/24	14,895	14,888
					Amazon.com Inc.	3.800%	12/5/24	7,218	7,104

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.	3.000%	4/13/25	13,713	13,247	4	Brown University	2.924%	9/1/50	7,126	5,035
Amazon.com Inc.	0.800%	6/3/25	11,790	10,776		Brunswick Corp.	0.850%	8/18/24	4,500	4,158
Amazon.com Inc.	4.600%	12/1/25	10,475	10,462		Brunswick Corp.	2.400%	8/18/31	8,850	6,501
Amazon.com Inc.	5.200%	12/3/25	19,147	19,500		Brunswick Corp.	4.400%	9/15/32	5,000	4,213
Amazon.com Inc.	1.000%	5/12/26	10,671	9,459		Brunswick Corp.	5.100%	4/1/52	5,370	3,883
Amazon.com Inc.	3.300%	4/13/27	20,330	19,309	4	California Endowment	2.498%	4/1/51	3,815	2,363
Amazon.com Inc.	1.200%	6/3/27	26,430	22,906		California Institute of Technology	4.321%	8/1/45	1,695	1,477
Amazon.com Inc.	3.150%	8/22/27	38,476	36,225		California Institute of Technology	4.700%	11/1/11	8,780	7,281
Amazon.com Inc.	4.550%	12/1/27	15,311	15,267		California Institute of Technology	3.650%	9/1/19	6,375	4,073
Amazon.com Inc.	1.650%	5/12/28	44,845	38,592	4	Case Western Reserve University	5.405%	6/1/22	3,370	3,130
Amazon.com Inc.	3.450%	4/13/29	29,657	27,753		Choice Hotels International Inc.	3.700%	12/1/29	1,589	1,382
Amazon.com Inc.	4.650%	12/1/29	10,750	10,669		Choice Hotels International Inc.	3.700%	1/15/31	1,175	1,000
Amazon.com Inc.	2.100%	5/12/31	52,451	42,927		Claremont Mckenna College	3.775%	1/1/22	10,300	6,559
Amazon.com Inc.	3.600%	4/13/32	20,636	18,929		Cleveland Clinic Foundation	4.858%	1/1/14	5,105	4,384
Amazon.com Inc.	4.700%	12/1/32	10,750	10,680		Darden Restaurants Inc.	3.850%	5/1/27	5,450	5,185
Amazon.com Inc.	4.800%	12/5/34	19,400	19,406		Darden Restaurants Inc.	4.550%	2/15/48	5,270	4,069
Amazon.com Inc.	3.875%	8/22/37	74,870	66,407		Dick's Sporting Goods Inc.	3.150%	1/15/32	3,785	2,968
Amazon.com Inc.	1.650%	5/12/41	35,203	26,289		Dick's Sporting Goods Inc.	4.100%	1/15/52	12,375	8,059
Amazon.com Inc.	4.950%	12/5/44	8,326	8,224		DR Horton Inc.	2.500%	10/15/24	10,608	10,094
Amazon.com Inc.	4.050%	8/22/47	37,633	32,535		DR Horton Inc.	2.600%	10/15/25	8,324	7,743
Amazon.com Inc.	2.500%	6/3/50	37,371	23,712		DR Horton Inc.	1.400%	10/15/27	3,922	3,268
Amazon.com Inc.	3.100%	5/12/51	43,326	31,046	4	Duke University	2.682%	10/1/44	9,450	6,837
Amazon.com Inc.	3.950%	4/13/52	15,245	12,772	4	Duke University	2.832%	10/1/55	11,720	7,895
Amazon.com Inc.	4.250%	8/22/57	26,682	23,141		eBay Inc.	3.450%	8/1/24	8,346	8,126
Amazon.com Inc.	2.700%	6/3/60	31,785	19,346		eBay Inc.	1.900%	3/11/25	12,900	12,076
Amazon.com Inc.	3.250%	5/12/61	25,300	17,595		eBay Inc.	5.900%	11/22/25	4,555	4,658
Amazon.com Inc.	4.100%	4/13/62	8,840	7,307		eBay Inc.	1.400%	5/10/26	9,670	8,582
4 American Honda Finance Corp.	3.550%	1/12/24	4,705	4,640		eBay Inc.	3.600%	6/5/27	12,887	12,176
4 American Honda Finance Corp.	2.900%	2/16/24	14,208	13,873		eBay Inc.	2.700%	3/11/30	18,458	15,700
4 American Honda Finance Corp.	2.400%	6/27/24	9,916	9,557		eBay Inc.	2.600%	5/10/31	10,915	8,980
4 American Honda Finance Corp.	0.550%	7/12/24	11,138	10,415		eBay Inc.	4.000%	7/15/42	9,480	7,521
4 American Honda Finance Corp.	2.150%	9/10/24	10,099	9,639		eBay Inc.	3.650%	5/10/51	13,100	9,446
4 American Honda Finance Corp.	1.200%	7/8/25	6,575	6,014	4	Emory University	2.143%	9/1/30	10,350	8,524
4 American Honda Finance Corp.	1.000%	9/10/25	9,884	8,933	4	Emory University	2.969%	9/1/50	4,562	3,066
4 American Honda Finance Corp.	1.300%	9/9/26	1,794	1,585	4	Ford Foundation	2.415%	6/1/50	5,025	3,178
4 American Honda Finance Corp.	2.300%	9/9/26	8,553	7,819	4	Ford Foundation	2.815%	6/1/70	10,450	6,187
4 American Honda Finance Corp.	2.350%	1/8/27	5,300	4,816		Fortune Brands Innovations Inc.	4.000%	6/15/25	9,201	8,946
4 American Honda Finance Corp.	2.000%	3/24/28	13,851	11,965		Fortune Brands Innovations Inc.	3.250%	9/15/29	8,225	7,125
4 American Honda Finance Corp.	2.250%	1/12/29	4,365	3,754		Fortune Brands Innovations Inc.	4.000%	3/25/32	5,300	4,600
4 American Honda Finance Corp.	1.800%	1/13/31	14,808	11,755		Fortune Brands Innovations Inc.	4.500%	3/25/52	4,180	3,144
4 American University	3.672%	4/1/49	6,734	5,211		General Motors Co.	4.000%	4/1/25	6,826	6,667
Aptiv plc	4.350%	3/15/29	2,025	1,903		General Motors Co.	6.125%	10/1/25	3,956	4,033
Aptiv plc	3.250%	3/1/32	5,000	4,106		General Motors Co.	5.000%	10/1/28	9,629	9,257
Aptiv plc	4.400%	10/1/46	4,245	3,211		General Motors Co.	5.400%	10/15/29	7,670	7,335
Aptiv plc	5.400%	3/15/49	5,685	4,893		General Motors Co.	5.600%	10/15/32	12,865	11,997
Aptiv plc	3.100%	12/1/51	17,960	10,646		General Motors Co.	5.000%	4/1/35	20,408	17,563
Aptiv plc	4.150%	5/1/52	11,475	8,311		General Motors Co.	6.600%	4/1/36	23,156	22,709
AutoNation Inc.	3.500%	11/15/24	5,208	4,991		General Motors Co.	5.150%	4/1/38	14,799	12,816
AutoNation Inc.	4.500%	10/1/25	6,029	5,853		General Motors Co.	6.250%	10/2/43	29,742	27,560
AutoNation Inc.	3.800%	11/15/27	8,375	7,609		General Motors Co.	5.200%	4/1/45	11,777	9,629
AutoNation Inc.	1.950%	8/1/28	400	320		General Motors Co.	6.750%	4/1/46	18,206	17,630
AutoNation Inc.	4.750%	6/1/30	2,275	2,036		General Motors Co.	5.400%	4/1/48	12,742	10,481
AutoNation Inc.	2.400%	8/1/31	4,241	3,047		General Motors Financial Co. Inc.	5.100%	1/17/24	18,427	18,374
AutoNation Inc.	3.850%	3/1/32	10,880	8,696		General Motors Financial Co. Inc.	1.050%	3/8/24	6,170	5,860
AutoZone Inc.	3.125%	4/18/24	5,500	5,356		General Motors Financial Co. Inc.	3.950%	4/13/24	18,385	18,023
AutoZone Inc.	3.250%	4/15/25	7,735	7,431		General Motors Financial Co. Inc.	3.500%	11/7/24	20,923	20,180
AutoZone Inc.	3.125%	4/21/26	10,680	10,081		General Motors Financial Co. Inc.	4.000%	1/15/25	27,877	27,065
AutoZone Inc.	3.750%	6/1/27	12,322	11,759		General Motors Financial Co. Inc.	2.900%	2/26/25	33,808	32,087
AutoZone Inc.	3.750%	4/18/29	10,399	9,630		General Motors Financial Co. Inc.	3.800%	4/7/25	6,914	6,679
AutoZone Inc.	4.000%	4/15/30	16,140	14,945		General Motors Financial Co. Inc.	4.350%	4/9/25	15,240	14,843
AutoZone Inc.	1.650%	1/15/31	8,399	6,501		General Motors Financial Co. Inc.	2.750%	6/20/25	10,573	9,901
AutoZone Inc.	4.750%	8/1/32	18,660	18,127		General Motors Financial Co. Inc.	4.300%	7/13/25	34,557	33,525
Best Buy Co. Inc.	4.450%	10/1/28	10,200	9,828		General Motors Financial Co. Inc.	1.250%	1/8/26	11,023	9,718
Best Buy Co. Inc.	1.950%	10/1/30	4,282	3,385		General Motors Financial Co. Inc.	5.250%	3/1/26	14,623	14,400
BorgWarner Inc.	3.375%	3/15/25	5,966	5,711		General Motors Financial Co. Inc.	1.500%	6/10/26	25,535	22,165
BorgWarner Inc.	2.650%	7/1/27	14,285	12,727		General Motors Financial Co. Inc.	4.000%	10/6/26	25,475	24,004
BorgWarner Inc.	4.375%	3/15/45	6,815	5,259		General Motors Financial Co. Inc.	4.350%	1/17/27	25,498	24,261

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 Financial Co. Inc.	5.000%	4/9/27	15,160	14,697		JD.com Inc.	3.375%	1/14/30	9,726	8,518
General Motors Financial Co. Inc.	2.700%	8/20/27	9,047	7,900		JD.com Inc.	4.125%	1/14/50	4,840	3,558
General Motors Financial Co. Inc.	3.850%	1/5/28	8,018	7,334	4	Johns Hopkins University	4.705%	7/1/32	3,400	3,381
General Motors Financial Co. Inc.	2.400%	4/10/28	13,415	11,321	4	Johns Hopkins University	4.083%	7/1/53	4,719	3,954
General Motors Financial Co. Inc.	5.650%	1/17/29	10,906	10,704	4	Johns Hopkins University	2.813%	1/1/60	6,450	4,051
General Motors Financial Co. Inc.	4.300%	4/6/29	17,610	15,808		Kohl's Corp.	3.625%	5/1/31	5,178	3,635
General Motors Financial Co. Inc.	3.600%	6/21/30	12,515	10,522		Lear Corp.	3.800%	9/15/27	1,781	1,658
General Motors Financial Co. Inc.	2.350%	1/8/31	2,193	1,656		Lear Corp.	4.250%	5/15/29	9,974	8,981
General Motors Financial Co. Inc.	2.700%	6/10/31	10,700	8,228		Lear Corp.	3.500%	5/30/30	7,230	6,108
General Motors Financial Co. Inc.	3.100%	1/12/32	5,715	4,489		Lear Corp.	2.600%	1/15/32	3,085	2,321
Genuine Parts Co.	1.750%	2/1/25	1,645	1,537		Lear Corp.	5.250%	5/15/49	7,101	5,849
Genuine Parts Co.	1.875%	11/1/30	7,160	5,498		Lear Corp.	3.550%	1/15/52	1,440	869
4 George Washington University	4.300%	9/15/44	5,570	4,704		Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,462
George Washington University	4.868%	9/15/45	4,255	3,904		Leggett & Platt Inc.	3.500%	11/15/27	14,485	13,300
4 George Washington University	4.126%	9/15/48	10,865	9,091		Leggett & Platt Inc.	4.400%	3/15/29	5,400	5,079
4 Georgetown University	4.315%	4/1/49	4,350	3,611		Leggett & Platt Inc.	3.500%	11/15/51	8,000	5,581
4 Georgetown University	2.943%	4/1/50	8,385	5,382		Leland Stanford Junior University	1.289%	6/1/27	5,208	4,508
4 Georgetown University	5.215%	10/1/18	3,812	3,337		Leland Stanford Junior University	3.647%	5/1/48	15,341	12,742
Harley-Davidson Inc.	3.500%	7/28/25	8,650	8,226		Leland Stanford Junior University	2.413%	6/1/50	3,036	1,927
Harley-Davidson Inc.	4.625%	7/28/45	13,965	10,933		Lennar Corp.	4.500%	4/30/24	22,326	22,028
Hasbro Inc.	3.000%	11/19/24	1,859	1,784		Lennar Corp.	4.750%	5/30/25	9,585	9,496
Hasbro Inc.	3.550%	11/19/26	14,526	13,628		Lennar Corp.	5.250%	6/1/26	19,065	19,079
Hasbro Inc.	3.500%	9/15/27	5,856	5,433		Lennar Corp.	4.750%	11/29/27	17,470	16,799
Hasbro Inc.	3.900%	11/19/29	8,904	7,915		Lowe's Cos. Inc.	3.125%	9/15/24	9,724	9,423
Hasbro Inc.	6.350%	3/15/40	3,974	3,876		Lowe's Cos. Inc.	4.000%	4/15/25	6,202	6,080
Hasbro Inc.	5.100%	5/15/44	12,232	10,400		Lowe's Cos. Inc.	4.400%	9/8/25	3,000	2,960
Home Depot Inc.	3.750%	2/15/24	17,430	17,256		Lowe's Cos. Inc.	3.375%	9/15/25	17,418	16,728
Home Depot Inc.	2.700%	4/15/25	3,375	3,234		Lowe's Cos. Inc.	2.500%	4/15/26	14,769	13,782
Home Depot Inc.	3.350%	9/15/25	3,678	3,569		Lowe's Cos. Inc.	3.350%	4/1/27	7,969	7,486
Home Depot Inc.	3.000%	4/1/26	16,856	16,042		Lowe's Cos. Inc.	3.100%	5/3/27	12,105	11,280
Home Depot Inc.	2.125%	9/15/26	12,929	11,839		Lowe's Cos. Inc.	1.300%	4/15/28	9,189	7,631
Home Depot Inc.	2.500%	4/15/27	19,985	18,382		Lowe's Cos. Inc.	1.700%	9/15/28	11,112	9,334
Home Depot Inc.	2.800%	9/14/27	23,576	21,870		Lowe's Cos. Inc.	6.500%	3/15/29	1,540	1,655
Home Depot Inc.	0.900%	3/15/28	2,342	1,943		Lowe's Cos. Inc.	3.650%	4/5/29	22,649	20,893
Home Depot Inc.	1.500%	9/15/28	4,290	3,645		Lowe's Cos. Inc.	4.500%	4/15/30	6,749	6,467
Home Depot Inc.	3.900%	12/6/28	5,123	4,936		Lowe's Cos. Inc.	1.700%	10/15/30	15,215	11,885
Home Depot Inc.	2.950%	6/15/29	25,550	23,120		Lowe's Cos. Inc.	2.625%	4/1/31	30,030	24,880
Home Depot Inc.	2.700%	4/15/30	39,059	34,101		Lowe's Cos. Inc.	3.750%	4/1/32	34,880	31,087
Home Depot Inc.	1.375%	3/15/31	22,986	17,803		Lowe's Cos. Inc.	5.000%	4/15/33	15,000	14,677
Home Depot Inc.	1.875%	9/15/31	13,531	10,821		Lowe's Cos. Inc.	5.000%	4/15/40	8,968	8,300
Home Depot Inc.	3.250%	4/15/32	17,792	15,816		Lowe's Cos. Inc.	2.800%	9/15/41	6,580	4,479
Home Depot Inc.	4.500%	9/15/32	12,685	12,430		Lowe's Cos. Inc.	4.250%	9/15/44	1,119	877
Home Depot Inc.	5.875%	12/16/36	30,841	33,000		Lowe's Cos. Inc.	3.700%	4/15/46	17,202	12,785
Home Depot Inc.	3.300%	4/15/40	16,856	13,449		Lowe's Cos. Inc.	4.050%	5/3/47	19,647	15,426
Home Depot Inc.	5.400%	9/15/40	9,910	10,158		Lowe's Cos. Inc.	4.550%	4/5/49	16,141	13,488
Home Depot Inc.	5.950%	4/1/41	8,830	9,571		Lowe's Cos. Inc.	5.125%	4/15/50	7,920	7,221
Home Depot Inc.	4.200%	4/1/43	26,053	22,811		Lowe's Cos. Inc.	3.000%	10/15/50	13,492	8,652
Home Depot Inc.	4.875%	2/15/44	13,746	13,185		Lowe's Cos. Inc.	3.500%	4/1/51	6,540	4,582
Home Depot Inc.	4.400%	3/15/45	5,866	5,240		Lowe's Cos. Inc.	4.250%	4/1/52	23,019	18,435
Home Depot Inc.	4.250%	4/1/46	20,298	17,673		Lowe's Cos. Inc.	5.625%	4/15/53	18,085	17,430
Home Depot Inc.	3.900%	6/15/47	16,148	13,346		Lowe's Cos. Inc.	4.450%	4/1/62	20,340	15,926
Home Depot Inc.	4.500%	12/6/48	5,012	4,590		Lowe's Cos. Inc.	5.800%	9/15/62	13,830	13,336
Home Depot Inc.	3.125%	12/15/49	36,878	26,341		Magna International Inc.	3.625%	6/15/24	17,953	17,554
Home Depot Inc.	3.350%	4/15/50	30,821	22,967		Magna International Inc.	4.150%	10/1/25	3,914	3,819
Home Depot Inc.	2.375%	3/15/51	10,865	6,575		Magna International Inc.	2.450%	6/15/30	5,581	4,606
Home Depot Inc.	2.750%	9/15/51	11,299	7,481		Marriott International Inc.	3.750%	3/15/25	9,091	8,789
Home Depot Inc.	3.625%	4/15/52	24,829	19,406	4	Marriott International Inc.	5.750%	5/1/25	1,378	1,393
Home Depot Inc.	4.950%	9/15/52	12,750	12,319	4	Marriott International Inc.	3.750%	10/1/25	6,951	6,667
Home Depot Inc.	3.500%	9/15/56	14,406	10,782	4	Marriott International Inc.	3.125%	6/15/26	10,142	9,481
Honda Motor Co. Ltd.	2.534%	3/10/27	3,038	2,781		Marriott International Inc.	5.000%	10/15/27	7,000	6,914
4 Honda Motor Co. Ltd.	2.967%	3/10/32	13,135	11,278	4	Marriott International Inc.	4.000%	4/15/28	10,815	10,077
Howard University	5.209%	10/1/52	4,180	3,296	4	Marriott International Inc.	4.650%	12/1/28	3,950	3,790
Hyatt Hotels Corp.	1.800%	10/1/24	2,045	1,916	4	Marriott International Inc.	4.625%	6/15/30	14,048	13,120
Hyatt Hotels Corp.	4.850%	3/15/26	9,342	9,168	4	Marriott International Inc.	2.850%	4/15/31	18,333	14,851
Hyatt Hotels Corp.	4.375%	9/15/28	10,728	9,861	4	Marriott International Inc.	3.500%	10/15/32	9,615	7,992
Hyatt Hotels Corp.	6.000%	4/23/30	11,218	10,923	4	Marriott International Inc.	2.750%	10/15/33	7,000	5,367
JD.com Inc.	3.875%	4/29/26	6,620	6,290		Masco Corp.	3.500%	11/15/27	7,402	6,847

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Toyota Motor Corp.	3.669%	7/20/28	5,264	4,995	4	William Marsh Rice University	3.574%	5/15/45	10,043	8,261
Toyota Motor Corp.	2.760%	7/2/29	7,679	6,809	4	Yale University	0.873%	4/15/25	5,970	5,493
4 Toyota Motor Credit Corp.	0.450%	1/11/24	14,485	13,835	4	Yale University	1.482%	4/15/30	11,887	9,498
4 Toyota Motor Credit Corp.	2.900%	4/17/24	13,263	12,914	4	Yale University	2.402%	4/15/50	8,809	5,679
4 Toyota Motor Credit Corp.	0.500%	6/18/24	12,477	11,706						
Toyota Motor Credit Corp.	0.625%	9/13/24	22,440	20,889						4,581,964
4 Toyota Motor Credit Corp.	4.400%	9/20/24	5,730	5,682		Consumer Staples (1.8%)				
4 Toyota Motor Credit Corp.	2.000%	10/7/24	155	147		Ahold Finance USA LLC	6.875%	5/1/29	3,105	3,229
4 Toyota Motor Credit Corp.	1.450%	1/13/25	9,960	9,329		Altria Group Inc.	4.000%	1/31/24	15,919	15,756
4 Toyota Motor Credit Corp.	1.800%	2/13/25	16,581	15,590		Altria Group Inc.	3.800%	2/14/24	13,607	13,367
4 Toyota Motor Credit Corp.	3.000%	4/1/25	2,281	2,192		Altria Group Inc.	2.350%	5/6/25	2,596	2,442
4 Toyota Motor Credit Corp.	3.400%	4/14/25	12,527	12,148		Altria Group Inc.	4.400%	2/14/26	20,405	20,002
4 Toyota Motor Credit Corp.	3.950%	6/30/25	6,910	6,778		Altria Group Inc.	2.625%	9/16/26	14,639	13,407
4 Toyota Motor Credit Corp.	0.800%	10/16/25	13,047	11,696		Altria Group Inc.	4.800%	2/14/29	16,191	15,524
4 Toyota Motor Credit Corp.	0.800%	1/9/26	9,103	8,126		Altria Group Inc.	3.400%	5/6/30	5,057	4,317
4 Toyota Motor Credit Corp.	1.125%	6/18/26	16,109	14,253		Altria Group Inc.	2.450%	2/4/32	19,561	14,752
4 Toyota Motor Credit Corp.	3.200%	1/11/27	13,003	12,229		Altria Group Inc.	5.800%	2/14/39	15,052	13,804
4 Toyota Motor Credit Corp.	1.900%	1/13/27	5,839	5,220		Altria Group Inc.	3.400%	2/4/41	25,000	16,589
4 Toyota Motor Credit Corp.	1.150%	8/13/27	10,654	9,083		Altria Group Inc.	4.250%	8/9/42	10,649	7,889
4 Toyota Motor Credit Corp.	4.550%	9/20/27	5,400	5,327		Altria Group Inc.	4.500%	5/2/43	13,042	9,814
4 Toyota Motor Credit Corp.	5.450%	11/10/27	5,315	5,441		Altria Group Inc.	5.375%	1/31/44	20,173	17,849
4 Toyota Motor Credit Corp.	3.050%	1/11/28	12,126	11,227		Altria Group Inc.	3.875%	9/16/46	29,639	19,783
4 Toyota Motor Credit Corp.	1.900%	4/6/28	7,898	6,877		Altria Group Inc.	5.950%	2/14/49	24,448	21,787
Toyota Motor Credit Corp.	3.650%	1/8/29	10,854	10,203		Altria Group Inc.	4.450%	5/6/50	11,600	8,217
Toyota Motor Credit Corp.	4.450%	6/29/29	6,520	6,412		Altria Group Inc.	3.700%	2/4/51	22,370	14,130
4 Toyota Motor Credit Corp.	2.150%	2/13/30	13,833	11,648	4	Altria Group Inc.	6.200%	2/14/59	3,735	3,487
4 Toyota Motor Credit Corp.	3.375%	4/1/30	9,550	8,687	4	Anheuser-Busch Cos. LLC	3.650%	2/1/26	41,974	40,430
4 Toyota Motor Credit Corp.	1.650%	1/10/31	7,990	6,288	4	Anheuser-Busch Cos. LLC	4.700%	2/1/36	81,610	76,940
4 Toyota Motor Credit Corp.	1.900%	9/12/31	20,400	16,132	4	Anheuser-Busch Cos. LLC	4.900%	2/1/46	155,026	141,864
4 Toyota Motor Credit Corp.	2.400%	1/13/32	2,340	1,921		Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	26,214	24,712
Tractor Supply Co.	1.750%	11/1/30	5,771	4,433		Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	21,132	18,954
4 Trustees of Boston College	3.129%	7/1/52	4,763	3,346		Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	36,825	33,752
4 Trustees of Boston University	4.061%	10/1/48	5,287	4,362		Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	35,516	33,899
Trustees of Princeton University	5.700%	3/1/39	6,620	10,389		Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	61,133	60,425
4 Trustees of Princeton University	2.516%	7/1/50	7,805	5,275		Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	24,895	22,642
Trustees of Princeton University	4.201%	3/1/52	4,400	4,045		Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	5,408	5,404
4 Trustees of the University of Pennsylvania	2.396%	10/1/50	5,925	3,745		Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	5,408	5,404
Trustees of the University of Pennsylvania	4.674%	9/1/12	4,010	3,388		Anheuser-Busch InBev Worldwide Inc.	5.875%	6/15/35	3,227	3,359
Trustees of the University of Pennsylvania	3.610%	2/15/19	2,910	1,927		Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	27,859	25,047
4 University of Chicago	2.761%	4/1/45	4,619	3,488		Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	7,729	9,607
4 University of Chicago	2.547%	4/1/50	9,425	6,309		Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	17,891	17,840
University of Chicago	3.000%	10/1/52	2,995	2,113		Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	4,549	5,553
4 University of Chicago	4.003%	10/1/53	7,217	6,085		Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	6,596	5,829
4 University of Miami	4.063%	4/1/52	6,625	5,440		Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	9,767	9,155
4 University of Notre Dame du Lac	3.438%	2/15/45	12,599	10,069		Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	46,337	40,789
4 University of Notre Dame du Lac	3.394%	2/15/48	5,928	4,559		Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	19,792	16,940
4 University of Southern California	3.028%	10/1/39	8,015	6,275		Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	17,203	17,145
4 University of Southern California	3.841%	10/1/47	12,850	10,640		Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	9,162	8,097
University of Southern California	2.805%	10/1/50	3,400	2,267		Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	16,610	14,704
4 University of Southern California	2.945%	10/1/51	7,000	4,730		Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	17,494	18,065
University of Southern California	5.250%	10/1/11	3,863	3,750						
4 University of Southern California	3.226%	10/1/20	1,484	877						
VF Corp.	2.400%	4/23/25	7,872	7,387						
VF Corp.	2.800%	4/23/27	2,770	2,516						
VF Corp.	2.950%	4/23/30	13,966	11,618						
4 Washington University	3.524%	4/15/54	8,318	6,638						
Washington University	4.349%	4/15/22	4,525	3,563						
Whirlpool Corp.	4.000%	3/1/24	3,898	3,840						
Whirlpool Corp.	3.700%	5/1/25	4,388	4,265						
Whirlpool Corp.	4.750%	2/26/29	20,570	20,027						
Whirlpool Corp.	2.400%	5/15/31	2,450	1,934						
Whirlpool Corp.	4.700%	5/14/32	3,025	2,850						
Whirlpool Corp.	4.500%	6/1/46	5,857	4,584						
Whirlpool Corp.	4.600%	5/15/50	5,060	4,081						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	8,149	7,055		Coca-Cola Co.	4.200%	3/25/50	12,120	11,165
Archer-Daniels-Midland Co.	2.500%	8/11/26	16,113	14,952		Coca-Cola Co.	2.600%	6/1/50	17,223	11,576
Archer-Daniels-Midland Co.	3.250%	3/27/30	10,507	9,448		Coca-Cola Co.	3.000%	3/5/51	5,105	3,733
Archer-Daniels-Midland Co.	2.900%	3/1/32	9,500	8,166		Coca-Cola Co.	2.500%	3/15/51	46,353	30,460
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,472	3,714		Coca-Cola Co.	2.750%	6/1/60	2,809	1,890
Archer-Daniels-Midland Co.	5.375%	9/15/35	2,583	2,646		Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,500	8,257
Archer-Daniels-Midland Co.	3.750%	9/15/47	4,395	3,576		Coca-Cola Femsa SAB de CV	2.750%	1/22/30	8,447	7,335
Archer-Daniels-Midland Co.	4.500%	3/15/49	7,270	6,634		Coca-Cola Femsa SAB de CV	1.850%	9/1/32	4,702	3,567
Archer-Daniels-Midland Co.	2.700%	9/15/51	8,720	5,806	4	Coca-Cola Femsa SAB de CV	5.250%	11/26/43	11,500	11,018
Avery Dennison Corp.	4.875%	12/6/28	7,649	7,458		Colgate-Palmolive Co.	3.250%	3/15/24	4,549	4,477
Avery Dennison Corp.	2.650%	4/30/30	10,169	8,354		Colgate-Palmolive Co.	3.100%	8/15/25	3,270	3,165
BAT Capital Corp.	3.222%	8/15/24	32,246	31,090		Colgate-Palmolive Co.	3.100%	8/15/27	6,115	5,793
BAT Capital Corp.	2.789%	9/6/24	14,990	14,354	4	Colgate-Palmolive Co.	3.250%	8/15/32	9,075	8,211
BAT Capital Corp.	3.215%	9/6/26	20,591	19,020	4	Colgate-Palmolive Co.	4.000%	8/15/45	5,031	4,485
BAT Capital Corp.	4.700%	4/2/27	13,536	13,001		Colgate-Palmolive Co.	3.700%	8/1/47	4,913	4,189
BAT Capital Corp.	3.557%	8/15/27	37,167	33,844		Conagra Brands Inc.	4.300%	5/1/24	15,079	14,865
BAT Capital Corp.	2.259%	3/25/28	28,294	23,549		Conagra Brands Inc.	4.600%	11/1/25	12,945	12,735
BAT Capital Corp.	3.462%	9/6/29	9,470	8,100		Conagra Brands Inc.	1.375%	11/1/27	13,249	11,021
BAT Capital Corp.	4.906%	4/2/30	18,018	16,514		Conagra Brands Inc.	7.000%	10/1/28	2,276	2,427
BAT Capital Corp.	2.726%	3/25/31	15,985	12,467		Conagra Brands Inc.	4.850%	11/1/28	12,851	12,506
BAT Capital Corp.	4.742%	3/16/32	5,000	4,440		Conagra Brands Inc.	8.250%	9/15/30	1,002	1,137
BAT Capital Corp.	7.750%	10/19/32	9,315	10,023		Conagra Brands Inc.	5.300%	11/1/38	4,685	4,432
BAT Capital Corp.	4.390%	8/15/37	30,507	23,724		Conagra Brands Inc.	5.400%	11/1/48	2,593	2,409
BAT Capital Corp.	3.734%	9/25/40	12,315	8,369		Constellation Brands Inc.	4.750%	11/15/24	11,881	11,804
BAT Capital Corp.	4.540%	8/15/47	14,564	10,352		Constellation Brands Inc.	4.400%	11/15/25	14,478	14,235
BAT Capital Corp.	4.758%	9/6/49	4,926	3,577		Constellation Brands Inc.	4.750%	12/1/25	9,799	9,775
BAT Capital Corp.	5.282%	4/2/50	14,061	11,080		Constellation Brands Inc.	3.700%	12/6/26	12,910	12,286
BAT Capital Corp.	3.984%	9/25/50	5,400	3,551		Constellation Brands Inc.	3.500%	5/9/27	9,651	9,034
BAT Capital Corp.	5.650%	3/16/52	4,750	3,937		Constellation Brands Inc.	3.600%	2/15/28	12,910	11,943
BAT International Finance plc	1.668%	3/25/26	25,250	22,356		Constellation Brands Inc.	4.650%	11/15/28	6,222	6,016
BAT International Finance plc	4.448%	3/16/28	8,050	7,451		Constellation Brands Inc.	3.150%	8/1/29	20,616	18,066
Beam Suntory Inc.	3.250%	6/15/23	1,050	1,039		Constellation Brands Inc.	2.875%	5/1/30	3,705	3,149
Bestfoods	7.250%	12/15/26	750	819		Constellation Brands Inc.	2.250%	8/1/31	13,448	10,674
Brown-Forman Corp.	3.500%	4/15/25	5,428	5,300		Constellation Brands Inc.	4.750%	5/9/32	5,572	5,340
Brown-Forman Corp.	4.000%	4/15/38	1,275	1,118		Constellation Brands Inc.	4.500%	5/9/47	25,323	21,340
Brown-Forman Corp.	4.500%	7/15/45	6,127	5,602		Constellation Brands Inc.	4.100%	2/15/48	9,790	7,832
Bunge Ltd. Finance Corp.	1.630%	8/17/25	4,918	4,483		Constellation Brands Inc.	5.250%	11/15/48	8,676	8,169
Bunge Ltd. Finance Corp.	3.250%	8/15/26	12,202	11,380		Constellation Brands Inc.	3.750%	5/1/50	8,225	6,181
Bunge Ltd. Finance Corp.	3.750%	9/25/27	7,306	6,832		Costco Wholesale Corp.	2.750%	5/18/24	17,986	17,509
Bunge Ltd. Finance Corp.	2.750%	5/14/31	12,067	9,906		Costco Wholesale Corp.	3.000%	5/18/27	17,723	16,688
Campbell Soup Co.	3.950%	3/15/25	15,881	15,514		Costco Wholesale Corp.	1.375%	6/20/27	49,630	43,506
Campbell Soup Co.	3.300%	3/19/25	7,386	7,109		Costco Wholesale Corp.	1.600%	4/20/30	37,104	30,359
Campbell Soup Co.	4.150%	3/15/28	12,260	11,719		Costco Wholesale Corp.	1.750%	4/20/32	24,246	19,165
Campbell Soup Co.	2.375%	4/24/30	8,840	7,340		Delhaize America LLC	9.000%	4/15/31	3,805	4,603
Campbell Soup Co.	3.125%	4/24/50	6,926	4,688		Diageo Capital plc	2.125%	10/24/24	15,264	14,484
Church & Dwight Co. Inc.	3.150%	8/1/27	3,896	3,640		Diageo Capital plc	1.375%	9/29/25	9,845	9,032
Church & Dwight Co. Inc.	3.950%	8/1/47	5,009	3,948		Diageo Capital plc	5.200%	10/24/25	5,698	5,758
Church & Dwight Co. Inc.	5.000%	6/15/52	9,125	8,559		Diageo Capital plc	5.300%	10/24/27	5,680	5,813
Clorox Co.	3.100%	10/1/27	7,762	7,171		Diageo Capital plc	3.875%	5/18/28	3,764	3,588
Clorox Co.	3.900%	5/15/28	6,500	6,209		Diageo Capital plc	2.375%	10/24/29	7,925	6,771
Clorox Co.	1.800%	5/15/30	8,335	6,633		Diageo Capital plc	2.000%	4/29/30	13,976	11,508
Coca-Cola Co.	1.750%	9/6/24	15,273	14,563		Diageo Capital plc	2.125%	4/29/32	16,272	12,948
Coca-Cola Co.	3.375%	3/25/27	3,918	3,759		Diageo Capital plc	5.500%	1/24/33	7,400	7,739
Coca-Cola Co.	2.900%	5/25/27	10,931	10,295		Diageo Capital plc	5.875%	9/30/36	4,328	4,566
Coca-Cola Co.	1.450%	6/1/27	12,883	11,378		Diageo Capital plc	3.875%	4/29/43	9,386	7,727
Coca-Cola Co.	1.500%	3/5/28	11,550	9,959		Diageo Investment Corp.	7.450%	4/15/35	2,877	3,410
Coca-Cola Co.	1.000%	3/15/28	14,033	11,757		Diageo Investment Corp.	4.250%	5/11/42	4,042	3,552
Coca-Cola Co.	2.125%	9/6/29	9,077	7,765		Dollar General Corp.	4.250%	9/20/24	5,000	4,935
Coca-Cola Co.	3.450%	3/25/30	9,862	9,161		Dollar General Corp.	4.150%	11/1/25	6,750	6,586
Coca-Cola Co.	1.650%	6/1/30	30,292	24,733		Dollar General Corp.	3.875%	4/15/27	10,182	9,712
Coca-Cola Co.	2.000%	3/5/31	5,340	4,406		Dollar General Corp.	4.625%	11/1/27	2,920	2,868
Coca-Cola Co.	1.375%	3/15/31	19,252	15,066		Dollar General Corp.	4.125%	5/1/28	8,104	7,727
Coca-Cola Co.	2.250%	1/5/32	10,197	8,545		Dollar General Corp.	3.500%	4/3/30	15,339	13,747
Coca-Cola Co.	4.125%	3/25/40	1,670	1,490		Dollar General Corp.	5.000%	11/1/32	5,000	4,919
Coca-Cola Co.	2.500%	6/1/40	23,534	17,138		Dollar General Corp.	4.125%	4/3/50	10,145	8,128
Coca-Cola Co.	2.875%	5/5/41	10,135	7,772		Dollar Tree Inc.	4.000%	5/15/25	19,720	19,259
						Dollar Tree Inc.	4.200%	5/15/28	17,511	16,802

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dollar Tree Inc.	3.375%	12/1/51	3,750	2,519	Keurig Dr Pepper Inc.	0.750%	3/15/24	5,099	4,843
Estee Lauder Cos. Inc.	2.000%	12/1/24	5,363	5,086	Keurig Dr Pepper Inc.	4.417%	5/25/25	5,138	5,085
Estee Lauder Cos. Inc.	3.150%	3/15/27	8,633	8,180	Keurig Dr Pepper Inc.	3.400%	11/15/25	8,365	8,035
Estee Lauder Cos. Inc.	2.375%	12/1/29	11,684	10,032	Keurig Dr Pepper Inc.	2.550%	9/15/26	9,334	8,553
Estee Lauder Cos. Inc.	2.600%	4/15/30	12,875	11,076	Keurig Dr Pepper Inc.	3.430%	6/15/27	8,771	8,187
Estee Lauder Cos. Inc.	1.950%	3/15/31	13,474	10,889	Keurig Dr Pepper Inc.	3.950%	4/15/29	16,385	15,223
Estee Lauder Cos. Inc.	6.000%	5/15/37	4,962	5,309	Keurig Dr Pepper Inc.	3.200%	5/1/30	24,329	21,172
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,793	5,157	Keurig Dr Pepper Inc.	2.250%	3/15/31	10,055	8,097
Estee Lauder Cos. Inc.	4.150%	3/15/47	3,145	2,698	Keurig Dr Pepper Inc.	4.050%	4/15/32	13,025	11,852
Estee Lauder Cos. Inc.	3.125%	12/1/49	7,122	5,143	Keurig Dr Pepper Inc.	4.500%	11/15/45	4,229	3,592
Flowers Foods Inc.	3.500%	10/1/26	5,487	5,167	Keurig Dr Pepper Inc.	4.420%	12/15/46	4,947	4,093
Flowers Foods Inc.	2.400%	3/15/31	4,815	3,873	Keurig Dr Pepper Inc.	5.085%	5/25/48	55	50
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	6,950	5,699	Keurig Dr Pepper Inc.	3.800%	5/1/50	10,412	7,828
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	31,460	22,031	Keurig Dr Pepper Inc.	3.350%	3/15/51	5,530	3,805
General Mills Inc.	3.650%	2/15/24	7,411	7,300	Keurig Dr Pepper Inc.	4.500%	4/15/52	16,980	14,229
General Mills Inc.	4.000%	4/17/25	2,012	1,966	Kimberly-Clark Corp.	3.050%	8/15/25	4,930	4,737
General Mills Inc.	3.200%	2/10/27	13,610	12,887	Kimberly-Clark Corp.	2.750%	2/15/26	10,377	9,798
General Mills Inc.	4.200%	4/17/28	21,641	20,916	Kimberly-Clark Corp.	1.050%	9/15/27	4,396	3,753
General Mills Inc.	2.875%	4/15/30	7,096	6,149	Kimberly-Clark Corp.	3.950%	11/1/28	4,485	4,324
General Mills Inc.	2.250%	10/14/31	4,488	3,599	Kimberly-Clark Corp.	3.200%	4/25/29	7,068	6,438
General Mills Inc.	3.000%	2/1/51	7,544	5,151	Kimberly-Clark Corp.	3.100%	3/26/30	9,694	8,708
GSK Consumer Healthcare Capital US LLC	3.024%	3/24/24	4,330	4,201	Kimberly-Clark Corp.	2.000%	11/2/31	10,221	8,219
GSK Consumer Healthcare Capital US LLC	3.375%	3/24/27	23,519	21,913	Kimberly-Clark Corp.	6.625%	8/1/37	3,488	4,021
GSK Consumer Healthcare Capital US LLC	3.375%	3/24/29	12,244	11,016	Kimberly-Clark Corp.	5.300%	3/1/41	10,559	10,619
GSK Consumer Healthcare Capital US LLC	3.625%	3/24/32	33,175	29,228	Kimberly-Clark Corp.	3.200%	7/30/46	6,880	4,976
GSK Consumer Healthcare Capital US LLC	4.000%	3/24/52	220	172	Kimberly-Clark Corp.	3.900%	5/4/47	5,455	4,480
Hershey Co.	2.050%	11/15/24	2,296	2,185	Kimberly-Clark Corp.	2.875%	2/7/50	2,494	1,721
Hershey Co.	3.200%	8/21/25	7,370	7,095	Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,939	2,923
Hershey Co.	2.300%	8/15/26	10,007	9,190	Kraft Heinz Foods Co.	3.000%	6/1/26	21,906	20,516
Hershey Co.	2.450%	11/15/29	4,400	3,785	Kraft Heinz Foods Co.	3.875%	5/15/27	15,790	15,086
Hershey Co.	1.700%	6/1/30	2,373	1,903	Kraft Heinz Foods Co.	3.750%	4/1/30	4,585	4,179
Hershey Co.	3.375%	8/15/46	520	387	Kraft Heinz Foods Co.	5.000%	7/15/35	14,755	14,150
Hershey Co.	3.125%	11/15/49	3,176	2,280	Kraft Heinz Foods Co.	6.875%	1/26/39	10,350	11,245
Hershey Co.	2.650%	6/1/50	2,660	1,744	Kraft Heinz Foods Co.	4.625%	10/1/39	30	26
Hormel Foods Corp.	0.650%	6/3/24	8,216	7,748	Kraft Heinz Foods Co.	6.500%	2/9/40	17,325	18,346
Hormel Foods Corp.	1.700%	6/3/28	4,964	4,290	Kraft Heinz Foods Co.	5.000%	6/4/42	6,927	6,258
Hormel Foods Corp.	1.800%	6/11/30	12,898	10,517	Kraft Heinz Foods Co.	5.200%	7/15/45	22,259	20,511
Hormel Foods Corp.	3.050%	6/3/51	8,065	5,592	Kraft Heinz Foods Co.	4.375%	6/1/46	34,313	28,028
Ingredion Inc.	3.200%	10/1/26	5,485	5,137	Kraft Heinz Foods Co.	4.875%	10/1/49	37,226	32,486
Ingredion Inc.	2.900%	6/1/30	11,024	9,339	Kraft Heinz Foods Co.	5.500%	6/1/50	19,601	18,808
Ingredion Inc.	3.900%	6/1/50	1,725	1,249	Kroger Co.	4.000%	2/1/24	6,076	6,002
J M Smucker Co.	3.500%	3/15/25	14,346	13,884	Kroger Co.	3.500%	2/1/26	13,621	13,003
J M Smucker Co.	3.375%	12/15/27	13,345	12,343	Kroger Co.	2.650%	10/15/26	15,309	14,055
J M Smucker Co.	2.375%	3/15/30	10,205	8,446	Kroger Co.	3.700%	8/1/27	2,351	2,222
J M Smucker Co.	2.125%	3/15/32	5,000	3,883	Kroger Co.	7.700%	6/1/29	5,250	5,799
J M Smucker Co.	4.250%	3/15/35	7,654	6,831	Kroger Co.	8.000%	9/15/29	4,085	4,588
J M Smucker Co.	2.750%	9/15/41	3,115	2,070	Kroger Co.	2.200%	5/1/30	4,750	3,844
J M Smucker Co.	3.550%	3/15/50	2,497	1,717	Kroger Co.	7.500%	4/1/31	3,154	3,558
7 JBS USA LUX SA	5.125%	2/1/28	13,930	13,177	Kroger Co.	6.900%	4/15/38	6,394	6,999
7 JBS USA LUX SA	5.500%	1/15/30	13,000	12,359	Kroger Co.	5.400%	7/15/40	4,612	4,397
7 JBS USA LUX SA	3.750%	12/1/31	8,063	6,578	Kroger Co.	5.000%	4/15/42	6,847	6,228
7 JBS USA LUX SA	3.625%	1/15/32	1,825	1,487	Kroger Co.	5.150%	8/1/43	3,625	3,341
7 JBS USA LUX SA	5.750%	4/1/33	27,555	26,325	Kroger Co.	3.875%	10/15/46	13,855	10,645
7 JBS USA LUX SA	4.375%	2/2/52	13,936	9,878	Kroger Co.	4.450%	2/1/47	15,508	13,098
7 JBS USA LUX SA	6.500%	12/1/52	31,480	29,928	Kroger Co.	4.650%	1/15/48	6,316	5,453
Kellogg Co.	3.250%	4/1/26	10,118	9,633	McCormick & Co. Inc.	3.950%	1/15/50	8,134	6,338
Kellogg Co.	3.400%	11/15/27	8,167	7,597	McCormick & Co. Inc.	3.150%	8/15/24	11,019	10,658
Kellogg Co.	4.300%	5/15/28	6,625	6,441	McCormick & Co. Inc.	0.900%	2/15/26	6,266	5,502
Kellogg Co.	2.100%	6/1/30	1,250	1,014	McCormick & Co. Inc.	3.400%	8/15/27	10,536	9,832
4 Kellogg Co.	7.450%	4/1/31	6,160	7,009	McCormick & Co. Inc.	2.500%	4/15/30	8,092	6,757
Kellogg Co.	4.500%	4/1/46	7,940	6,795	McCormick & Co. Inc.	1.850%	2/15/31	5,439	4,208
					McCormick & Co. Inc.	4.200%	8/15/47	6,223	5,088
					Mead Johnson Nutrition Co.	4.125%	11/15/25	12,916	12,649
					Mead Johnson Nutrition Co.	5.900%	11/1/39	7,295	7,583
					Mead Johnson Nutrition Co.	4.600%	6/1/44	13,676	12,271
					Molson Coors Beverage Co.	3.000%	7/15/26	29,648	27,529
					Molson Coors Beverage Co.	5.000%	5/1/42	16,454	14,575

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Molson Coors Beverage Co.	4.200%	7/15/46	21,777	16,972		Procter & Gamble Co.	5.550%	3/5/37	1,745	1,889
Mondelez International Inc.	1.500%	5/4/25	8,452	7,834		Procter & Gamble Co.	3.550%	3/25/40	9,986	8,595
Mondelez International Inc.	2.625%	3/17/27	9,080	8,246		Procter & Gamble Co.	3.500%	10/25/47	10,597	8,632
Mondelez International Inc.	2.750%	4/13/30	9,597	8,270		Procter & Gamble Co.	3.600%	3/25/50	5,389	4,497
Mondelez International Inc.	1.500%	2/4/31	9,425	7,248		Reynolds American Inc.	4.450%	6/12/25	37,301	36,503
Mondelez International Inc.	3.000%	3/17/32	5,500	4,690		Reynolds American Inc.	5.700%	8/15/35	12,818	11,597
Mondelez International Inc.	1.875%	10/15/32	9,525	7,237		Reynolds American Inc.	7.250%	6/15/37	3,543	3,629
Mondelez International Inc.	2.625%	9/4/50	15,547	9,842		Reynolds American Inc.	8.125%	5/1/40	2,569	2,771
PepsiCo Inc.	3.600%	3/1/24	11,313	11,178	4	Reynolds American Inc.	7.000%	8/4/41	3,375	3,312
PepsiCo Inc.	2.250%	3/19/25	20,070	19,100		Reynolds American Inc.	6.150%	9/15/43	12,139	10,822
PepsiCo Inc.	2.750%	4/30/25	20,757	19,879		Reynolds American Inc.	5.850%	8/15/45	28,752	24,546
PepsiCo Inc.	3.500%	7/17/25	13,503	13,184		Sysco Corp.	3.750%	10/1/25	9,112	8,815
PepsiCo Inc.	2.850%	2/24/26	11,793	11,217		Sysco Corp.	3.300%	7/15/26	19,652	18,560
PepsiCo Inc.	2.375%	10/6/26	17,618	16,414		Sysco Corp.	3.250%	7/15/27	21,772	20,148
PepsiCo Inc.	2.625%	3/19/27	12,568	11,660		Sysco Corp.	2.400%	2/15/30	3,925	3,262
PepsiCo Inc.	3.000%	10/15/27	8,998	8,449		Sysco Corp.	5.950%	4/1/30	11,848	12,286
PepsiCo Inc.	3.600%	2/18/28	7,130	6,849		Sysco Corp.	6.600%	4/1/40	13,987	14,905
PepsiCo Inc.	2.625%	7/29/29	15,335	13,543		Sysco Corp.	4.850%	10/1/45	8,460	7,393
PepsiCo Inc.	2.750%	3/19/30	36,672	32,450		Sysco Corp.	4.500%	4/1/46	4,114	3,441
PepsiCo Inc.	1.625%	5/1/30	15,645	12,767		Sysco Corp.	4.450%	3/15/48	8,111	6,667
PepsiCo Inc.	1.400%	2/25/31	11,759	9,256		Sysco Corp.	3.300%	2/15/50	7,200	4,952
PepsiCo Inc.	1.950%	10/21/31	5,365	4,330		Sysco Corp.	6.600%	4/1/50	17,189	18,724
PepsiCo Inc.	3.500%	3/19/40	10,495	8,721		Sysco Corp.	3.150%	12/14/51	8,432	5,597
PepsiCo Inc.	2.625%	10/21/41	8,305	6,134		Target Corp.	3.500%	7/1/24	13,414	13,150
PepsiCo Inc.	4.000%	3/5/42	8,649	7,586		Target Corp.	2.250%	4/15/25	14,880	14,115
PepsiCo Inc.	3.600%	8/13/42	10,734	8,954		Target Corp.	2.500%	4/15/26	11,540	10,811
PepsiCo Inc.	4.250%	10/22/44	4,079	3,631		Target Corp.	1.950%	1/15/27	6,035	5,482
PepsiCo Inc.	4.450%	4/14/46	14,813	14,098		Target Corp.	3.375%	4/15/29	17,461	16,215
PepsiCo Inc.	3.450%	10/6/46	19,859	15,941		Target Corp.	2.350%	2/15/30	9,544	8,110
PepsiCo Inc.	4.000%	5/2/47	6,633	5,794		Target Corp.	2.650%	9/15/30	11,438	9,810
PepsiCo Inc.	3.375%	7/29/49	7,465	5,910		Target Corp.	6.500%	10/15/37	5,762	6,394
PepsiCo Inc.	2.875%	10/15/49	13,284	9,561		Target Corp.	7.000%	1/15/38	10,122	11,827
PepsiCo Inc.	3.625%	3/19/50	4,630	3,813		Target Corp.	4.000%	7/1/42	2,790	2,443
PepsiCo Inc.	2.750%	10/21/51	5,660	3,951		Target Corp.	3.625%	4/15/46	9,950	7,895
PepsiCo Inc.	4.200%	7/18/52	5,130	4,699		Target Corp.	3.900%	11/15/47	1,660	1,366
PepsiCo Inc.	3.875%	3/19/60	3,970	3,430		Target Corp.	2.950%	1/15/52	25,490	17,639
Philip Morris International Inc.	2.875%	5/1/24	17,780	17,260		Tyson Foods Inc.	3.950%	8/15/24	21,504	21,157
Philip Morris International Inc.	3.250%	11/10/24	14,670	14,185		Tyson Foods Inc.	4.000%	3/1/26	14,156	13,695
Philip Morris International Inc.	5.125%	11/15/24	7,000	7,006		Tyson Foods Inc.	3.550%	6/2/27	15,942	14,925
Philip Morris International Inc.	1.500%	5/1/25	5,921	5,477		Tyson Foods Inc.	4.350%	3/1/29	17,728	16,926
Philip Morris International Inc.	3.375%	8/11/25	9,859	9,467		Tyson Foods Inc.	4.875%	8/15/34	9,776	9,356
Philip Morris International Inc.	5.000%	11/17/25	10,000	10,051		Tyson Foods Inc.	5.150%	8/15/44	14,462	13,418
Philip Morris International Inc.	2.750%	2/25/26	17,941	16,839		Tyson Foods Inc.	4.550%	6/2/47	2,200	1,883
Philip Morris International Inc.	0.875%	5/1/26	5,083	4,467		Tyson Foods Inc.	5.100%	9/28/48	4,609	4,276
Philip Morris International Inc.	3.125%	8/17/27	5,530	5,127		Unilever Capital Corp.	3.250%	3/7/24	16,450	16,155
Philip Morris International Inc.	5.125%	11/17/27	17,235	17,398		Unilever Capital Corp.	2.600%	5/5/24	25,413	24,657
Philip Morris International Inc.	3.125%	3/2/28	8,022	7,297		Unilever Capital Corp.	0.626%	8/12/24	3,000	2,808
Philip Morris International Inc.	3.375%	8/15/29	9,353	8,430		Unilever Capital Corp.	3.375%	3/22/25	266	259
Philip Morris International Inc.	5.625%	11/17/29	12,750	12,985		Unilever Capital Corp.	3.100%	7/30/25	9,891	9,515
Philip Morris International Inc.	2.100%	5/1/30	13,775	11,153		Unilever Capital Corp.	2.000%	7/28/26	11,245	10,267
Philip Morris International Inc.	5.750%	11/17/32	33,000	33,753		Unilever Capital Corp.	2.900%	5/5/27	6,650	6,215
Philip Morris International Inc.	6.375%	5/16/38	13,140	13,934		Unilever Capital Corp.	3.500%	3/22/28	2,525	2,381
Philip Morris International Inc.	4.375%	11/15/41	23,168	19,085		Unilever Capital Corp.	2.125%	9/6/29	19,590	16,557
Philip Morris International Inc.	4.500%	3/20/42	9,356	7,888		Unilever Capital Corp.	1.375%	9/14/30	4,792	3,738
Philip Morris International Inc.	3.875%	8/21/42	15,895	12,091		Unilever Capital Corp.	1.750%	8/12/31	7,190	5,675
Philip Morris International Inc.	4.125%	3/4/43	9,935	7,855		Unilever Capital Corp.	5.900%	11/15/32	8,975	9,695
Philip Morris International Inc.	4.875%	11/15/43	9,617	8,460	4	Unilever Capital Corp.	2.625%	8/12/51	14,325	9,318
Philip Morris International Inc.	4.250%	11/10/44	1,222	985		Walgreens Boots Alliance Inc.	3.800%	11/18/24	13,668	13,331
Pilgrim's Pride Corp.	4.250%	4/15/31	7,760	6,605		Walgreens Boots Alliance Inc.	3.450%	6/1/26	28,710	27,279
Pilgrim's Pride Corp.	3.500%	3/1/32	5,260	4,112		Walgreens Boots Alliance Inc.	3.200%	4/15/30	4,270	3,693
Procter & Gamble Co.	0.550%	10/29/25	6,785	6,088		Walgreens Boots Alliance Inc.	4.800%	11/18/44	6,324	5,284
Procter & Gamble Co.	2.700%	2/2/26	19,055	18,082		Walgreens Boots Alliance Inc.	4.100%	4/15/50	14,728	10,837
Procter & Gamble Co.	2.450%	11/3/26	14,712	13,630		Walmart Inc.	3.300%	4/22/24	27,573	27,025
Procter & Gamble Co.	2.800%	3/25/27	19,022	17,845		Walmart Inc.	2.850%	7/8/24	8,894	8,636
Procter & Gamble Co.	2.850%	8/11/27	2,682	2,510		Walmart Inc.	2.650%	12/15/24	22,381	21,528
Procter & Gamble Co.	3.000%	3/25/30	32,177	29,317		Walmart Inc.	3.550%	6/26/25	23,685	23,180
Procter & Gamble Co.	1.200%	10/29/30	20,185	15,847		Walmart Inc.	3.900%	9/9/25	13,000	12,809

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Walmart Inc.	3.050%	7/8/26	28,105	26,997	Cenovus Energy Inc.	4.250%	4/15/27	5,050	4,839
Walmart Inc.	1.050%	9/17/26	6,069	5,369	Cenovus Energy Inc.	2.650%	1/15/32	9,885	7,880
Walmart Inc.	3.950%	9/9/27	10,000	9,879	Cenovus Energy Inc.	5.250%	6/15/37	10,461	9,581
Walmart Inc.	3.700%	6/26/28	32,290	31,229	Cenovus Energy Inc.	6.800%	9/15/37	6,181	6,347
Walmart Inc.	1.500%	9/22/28	10,942	9,382	Cenovus Energy Inc.	6.750%	11/15/39	11,758	12,179
Walmart Inc.	3.250%	7/8/29	20,943	19,553	Cenovus Energy Inc.	5.400%	6/15/47	15,328	13,847
Walmart Inc.	2.375%	9/24/29	13,470	11,804	Cenovus Energy Inc.	3.750%	2/15/52	10,200	7,194
Walmart Inc.	1.800%	9/22/31	5,143	4,193	Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	13,987	14,235
Walmart Inc.	4.150%	9/9/32	15,000	14,654	Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	19,913	20,026
Walmart Inc.	5.250%	9/1/35	13,041	13,719	Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	30,488	30,173
Walmart Inc.	6.500%	8/15/37	483	566	Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	21,870	19,826
Walmart Inc.	6.200%	4/15/38	15,844	17,941	Cheniere Corpus Christi Holdings LLC	2.742%	12/31/39	11,995	9,309
Walmart Inc.	3.950%	6/28/38	14,369	13,190	Cheniere Energy Partners LP	4.500%	10/1/29	18,774	16,897
Walmart Inc.	5.625%	4/1/40	4,410	4,724	Cheniere Energy Partners LP	4.000%	3/1/31	23,900	20,471
Walmart Inc.	5.000%	10/25/40	4,065	4,087	Cheniere Energy Partners LP	3.250%	1/31/32	20,000	15,930
Walmart Inc.	5.625%	4/15/41	2,745	2,981	Chevron Corp.	2.895%	3/3/24	12,686	12,402
Walmart Inc.	4.000%	4/11/43	20,657	18,344	Chevron Corp.	1.554%	5/11/25	32,990	30,697
Walmart Inc.	4.300%	4/22/44	5,500	5,058	Chevron Corp.	3.326%	11/17/25	9,719	9,401
Walmart Inc.	3.625%	12/15/47	9,204	7,573	Chevron Corp.	2.954%	5/16/26	24,232	22,995
Walmart Inc.	4.050%	6/29/48	16,076	14,373	Chevron Corp.	1.995%	5/11/27	7,804	7,013
Walmart Inc.	2.950%	9/24/49	9,896	7,218	Chevron Corp.	2.236%	5/11/30	19,518	16,710
Walmart Inc.	4.500%	9/9/52	10,000	9,542	Chevron Corp.	3.078%	5/11/50	13,653	9,929
				5,008,943	Chevron USA Inc.	3.900%	11/15/24	7,440	7,315
Energy (1.9%)					Chevron USA Inc.	0.687%	8/12/25	8,120	7,347
Baker Hughes Holdings LLC	2.061%	12/15/26	5,975	5,355	Chevron USA Inc.	1.018%	8/12/27	11,025	9,459
Baker Hughes Holdings LLC	3.337%	12/15/27	18,990	17,569	Chevron USA Inc.	3.850%	1/15/28	7,620	7,358
Baker Hughes Holdings LLC	3.138%	11/7/29	6,530	5,761	Chevron USA Inc.	3.250%	10/15/29	11,724	10,756
Baker Hughes Holdings LLC	4.486%	5/1/30	8,939	8,532	Chevron USA Inc.	5.250%	11/15/43	11,249	11,271
Baker Hughes Holdings LLC	5.125%	9/15/40	15,164	14,087	Chevron USA Inc.	2.343%	8/12/50	6,636	4,156
Baker Hughes Holdings LLC	4.080%	12/15/47	16,340	12,824	CNOOC Finance 2013 Ltd.	2.875%	9/30/29	1,600	1,423
Boardwalk Pipelines LP	4.950%	12/15/24	8,554	8,459	CNOOC Finance 2013 Ltd.	4.250%	5/9/43	9,500	7,630
Boardwalk Pipelines LP	5.950%	6/1/26	16,721	16,961	CNOOC Finance 2013 Ltd.	3.300%	9/30/49	9,300	6,116
Boardwalk Pipelines LP	4.450%	7/15/27	6,049	5,749	CNOOC Finance 2014 ULC	4.250%	4/30/24	2,600	2,569
Boardwalk Pipelines LP	3.600%	9/1/32	5,936	4,924	CNOOC Finance 2014 ULC	4.875%	4/30/44	6,500	5,728
BP Capital Markets America Inc.	3.796%	9/21/25	21,344	20,959	CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	1,000	787
BP Capital Markets America Inc.	3.410%	2/11/26	16,681	16,033	CNOOC Finance 2015 USA LLC	3.500%	5/5/25	6,100	5,878
BP Capital Markets America Inc.	3.119%	5/4/26	21,190	20,096	CNOOC Finance 2015 USA LLC	4.375%	5/2/28	19,246	18,834
BP Capital Markets America Inc.	3.017%	1/16/27	11,592	10,808	CNOOC Petroleum North America ULC	7.875%	3/15/32	11,000	12,911
BP Capital Markets America Inc.	3.543%	4/6/27	13,848	13,163	CNOOC Petroleum North America ULC	5.875%	3/10/35	6,775	6,709
BP Capital Markets America Inc.	3.588%	4/14/27	8,528	8,123	CNOOC Petroleum North America ULC	6.400%	5/15/37	16,352	16,789
BP Capital Markets America Inc.	3.937%	9/21/28	15,828	15,124	CNOOC Petroleum North America ULC	7.500%	7/30/39	5,100	5,848
BP Capital Markets America Inc.	4.234%	11/6/28	18,250	17,671	Columbia Pipeline Group Inc.	4.500%	6/1/25	18,669	18,407
BP Capital Markets America Inc.	3.633%	4/6/30	25,286	23,197	Columbia Pipeline Group Inc.	5.800%	6/1/45	6,138	5,947
BP Capital Markets America Inc.	1.749%	8/10/30	7,050	5,625	Conoco Funding Co.	7.250%	10/15/31	3,849	4,393
BP Capital Markets America Inc.	2.721%	1/12/32	13,567	11,357	ConocoPhillips	4.300%	8/15/28	14,746	14,123
BP Capital Markets America Inc.	3.060%	6/17/41	21,005	15,665	ConocoPhillips	2.400%	2/15/31	6,630	5,389
BP Capital Markets America Inc.	3.000%	2/24/50	33,069	22,434	ConocoPhillips	5.900%	10/15/32	9,838	10,510
BP Capital Markets America Inc.	2.772%	11/10/50	27,574	17,618	ConocoPhillips	5.900%	5/15/38	10,312	10,886
BP Capital Markets America Inc.	2.939%	6/4/51	21,442	14,157	ConocoPhillips	6.500%	2/1/39	15,779	17,741
BP Capital Markets America Inc.	3.001%	3/17/52	17,180	11,440	ConocoPhillips	4.875%	10/1/47	8,471	7,827
BP Capital Markets America Inc.	3.379%	2/8/61	17,110	11,830	ConocoPhillips Co.	3.350%	11/15/24	3,223	3,136
BP Capital Markets plc	3.279%	9/19/27	29,157	27,400	ConocoPhillips Co.	6.950%	4/15/29	15,573	17,219
BP Capital Markets plc	3.723%	11/28/28	17,094	16,186	ConocoPhillips Co.	3.758%	3/15/42	9,621	8,054
Burlington Resources LLC	7.200%	8/15/31	4,110	4,663	ConocoPhillips Co.	4.300%	11/15/44	12,027	10,416
Burlington Resources LLC	7.400%	12/1/31	5,850	6,721	ConocoPhillips Co.	3.800%	3/15/52	14,275	11,330
Canadian Natural Resources Ltd.	3.800%	4/15/24	7,838	7,694	ConocoPhillips Co.	4.025%	3/15/62	23,343	18,633
Canadian Natural Resources Ltd.	3.900%	2/1/25	758	737	Continental Resources Inc.	3.800%	6/1/24	4,640	4,512
Canadian Natural Resources Ltd.	2.050%	7/15/25	5,930	5,519	Continental Resources Inc.	4.375%	1/15/28	8,830	8,042
Canadian Natural Resources Ltd.	3.850%	6/1/27	22,473	21,211					
Canadian Natural Resources Ltd.	2.950%	7/15/30	8,821	7,439					
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,383	5,820					
Canadian Natural Resources Ltd.	6.450%	6/30/33	7,731	7,880					
Canadian Natural Resources Ltd.	5.850%	2/1/35	4,783	4,613					
Canadian Natural Resources Ltd.	6.500%	2/15/37	13,023	12,974					
Canadian Natural Resources Ltd.	6.250%	3/15/38	15,583	15,498					
Canadian Natural Resources Ltd.	6.750%	2/1/39	6,059	6,271					
Canadian Natural Resources Ltd.	4.950%	6/1/47	8,406	7,358					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
	4.900%	6/1/44	5,052	3,725		5.750%	2/15/33	5,000	4,905		
	3.900%	5/15/27	16,346	15,277		4.900%	3/15/35	5,983	5,327		
	4.375%	3/15/29	4,497	4,226		6.625%	10/15/36	6,131	6,157		
	5.375%	7/15/25	3,961	3,924	4	5.800%	6/15/38	10,125	9,302		
	5.625%	7/15/27	3,038	3,018		7.500%	7/1/38	6,569	6,992		
	5.125%	5/15/29	4,930	4,753		6.050%	6/1/41	8,740	8,274		
	3.250%	2/15/32	3,669	3,021		6.500%	2/1/42	12,295	12,148		
	5.600%	4/1/44	5,185	4,821		6.100%	2/15/42	10,946	10,080		
	5.250%	9/15/24	7,810	7,810		4.950%	1/15/43	1,150	930		
	5.850%	12/15/25	6,371	6,493		5.150%	2/1/43	2,769	2,307		
	5.250%	10/15/27	5,750	5,712		5.950%	10/1/43	5,393	4,991		
	5.875%	6/15/28	5,569	5,627		5.300%	4/1/44	8,299	7,026		
	4.500%	1/15/30	10,308	9,618		5.000%	5/15/44	1,593	1,303		
	7.875%	9/30/31	7,900	8,961		5.150%	3/15/45	6,058	5,029		
	7.950%	4/15/32	4,780	5,457		5.350%	5/15/45	10,376	8,843		
	5.600%	7/15/41	17,297	16,160		6.125%	12/15/45	19,063	17,677		
	4.750%	5/15/42	9,371	7,954		5.300%	4/15/47	11,063	9,256		
	5.000%	6/15/45	9,995	8,602		5.400%	10/1/47	13,624	11,596		
	3.250%	12/1/26	14,646	13,644		6.000%	6/15/48	17,278	15,585		
	3.500%	12/1/29	14,258	12,509		6.250%	4/15/49	21,759	20,320		
	3.125%	3/24/31	15,181	12,583		5.000%	5/15/50	27,195	21,955		
	6.250%	3/15/33	12,950	13,152		Enterprise Products Operating LLC					
	4.400%	3/24/51	7,300	5,582		3.900%	2/15/24	10,845	10,684		
	4.250%	3/15/52	6,910	5,128		Enterprise Products Operating LLC					
	6.250%	3/15/53	8,810	8,556		3.750%	2/15/25	22,214	21,602		
4	Eastern Gas Transmission & Storage Inc.	3.600%	12/15/24	2,631	2,531	Enterprise Products Operating LLC	3.700%	2/15/26	5,411	5,214	
	Eastern Gas Transmission & Storage Inc.	3.000%	11/15/29	4,100	3,548	Enterprise Products Operating LLC	3.950%	2/15/27	5,142	4,932	
4	Eastern Gas Transmission & Storage Inc.	4.800%	11/1/43	6,535	5,642	Enterprise Products Operating LLC	3.125%	7/31/29	32,323	28,456	
4	Eastern Gas Transmission & Storage Inc.	4.600%	12/15/44	5,163	4,242	Enterprise Products Operating LLC	2.800%	1/31/30	12,352	10,523	
4	Eastern Gas Transmission & Storage Inc.	3.900%	11/15/49	200	141	4	Enterprise Products Operating LLC	6.875%	3/1/33	7,309	7,987
	Enbridge Energy Partners LP	5.875%	10/15/25	9,241	9,392	4	Enterprise Products Operating LLC	6.650%	10/15/34	2,567	2,708
4	Enbridge Energy Partners LP	7.500%	4/15/38	10,010	10,998	Enterprise Products Operating LLC	7.550%	4/15/38	4,424	4,945	
	Enbridge Energy Partners LP	5.500%	9/15/40	4,465	4,179	Enterprise Products Operating LLC	6.125%	10/15/39	7,968	8,193	
	Enbridge Energy Partners LP	7.375%	10/15/45	11,531	12,899	Enterprise Products Operating LLC	5.950%	2/1/41	10,276	10,260	
	Enbridge Inc.	2.150%	2/16/24	2,160	2,086	Enterprise Products Operating LLC	6.125%	10/15/39	7,968	8,193	
	Enbridge Inc.	2.500%	1/15/25	7,833	7,411	Enterprise Products Operating LLC	5.950%	2/1/41	10,276	10,260	
	Enbridge Inc.	2.500%	2/14/25	3,680	3,476	Enterprise Products Operating LLC	5.700%	2/15/42	5,974	5,782	
	Enbridge Inc.	1.600%	10/4/26	2,150	1,883	Enterprise Products Operating LLC	4.850%	8/15/42	10,192	9,032	
	Enbridge Inc.	4.250%	12/1/26	14,154	13,626	Enterprise Products Operating LLC	4.450%	2/15/43	17,653	14,836	
	Enbridge Inc.	3.700%	7/15/27	12,501	11,716	Enterprise Products Operating LLC	4.850%	3/15/44	12,357	10,852	
	Enbridge Inc.	3.125%	11/15/29	13,576	11,836	Enterprise Products Operating LLC	4.850%	3/15/44	12,357	10,852	
	Enbridge Inc.	2.500%	8/1/33	13,795	10,627	Enterprise Products Operating LLC	5.100%	2/15/45	5,790	5,231	
	Enbridge Inc.	4.500%	6/10/44	7,746	6,425	Enterprise Products Operating LLC	4.900%	5/15/46	27,509	24,103	
	Enbridge Inc.	4.000%	11/15/49	6,850	5,218	Enterprise Products Operating LLC	4.250%	2/15/48	17,654	14,236	
	Enbridge Inc.	3.400%	8/1/51	13,822	9,443	Enterprise Products Operating LLC	4.800%	2/1/49	17,020	14,705	
	Energy Transfer LP	4.900%	2/1/24	2,654	2,621	Enterprise Products Operating LLC	4.200%	1/31/50	20,926	16,491	
	Energy Transfer LP	4.250%	4/1/24	9,440	9,269	Enterprise Products Operating LLC	3.700%	1/31/51	10,811	7,863	
	Energy Transfer LP	4.500%	4/15/24	3,910	3,856	Enterprise Products Operating LLC	3.200%	2/15/52	9,455	6,240	
	Energy Transfer LP	3.900%	5/15/24	14,306	13,941	Enterprise Products Operating LLC	5.550%	2/15/28	4,500	4,459	
	Energy Transfer LP	4.050%	3/15/25	16,090	15,591	Enterprise Products Operating LLC	4.950%	5/15/28	20,462	19,647	
	Energy Transfer LP	2.900%	5/15/25	11,979	11,287	Enterprise Products Operating LLC	4.950%	6/15/28	15,580	15,049	
	Energy Transfer LP	5.950%	12/1/25	6,854	6,956	Enterprise Products Operating LLC	5.250%	4/15/29	17,262	16,736	
	Energy Transfer LP	4.750%	1/15/26	16,338	15,943	Enterprise Products Operating LLC	3.750%	5/15/30	14,880	13,118	
	Energy Transfer LP	3.900%	7/15/26	5,434	5,138						
	Energy Transfer LP	4.400%	3/15/27	13,474	12,817						
	Energy Transfer LP	4.200%	4/15/27	8,425	7,952						
4	Energy Transfer LP	5.500%	6/1/27	14,377	14,289						
	Energy Transfer LP	4.000%	10/1/27	11,176	10,449						
	Energy Transfer LP	5.550%	2/15/28	4,500	4,459						
	Energy Transfer LP	4.950%	5/15/28	20,462	19,647						
	Energy Transfer LP	4.950%	6/15/28	15,580	15,049						
	Energy Transfer LP	5.250%	4/15/29	17,262	16,736						
	Energy Transfer LP	3.750%	5/15/30	14,880	13,118						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	Enterprise Products Operating LLC	3.950%	1/31/60	16,253	11,819	Kinder Morgan Energy Partners LP	6.500%	2/1/37	17,321	17,523	
4	Enterprise Products Operating LLC	5.250%	8/16/77	9,480	7,750	4	Kinder Morgan Energy Partners LP	6.950%	1/15/38	8,840	9,381
4	Enterprise Products Operating LLC	5.375%	2/15/78	10,163	7,830	Kinder Morgan Energy Partners LP	6.500%	9/1/39	8,145	8,300	
	EOG Resources Inc.	3.150%	4/1/25	9,001	8,685	Kinder Morgan Energy Partners LP	6.550%	9/15/40	9,018	9,065	
	EOG Resources Inc.	4.150%	1/15/26	15,457	15,169	Kinder Morgan Energy Partners LP	7.500%	11/15/40	7,967	8,759	
	EOG Resources Inc.	4.375%	4/15/30	14,241	13,785	Kinder Morgan Energy Partners LP	6.375%	3/1/41	2,273	2,258	
	EOG Resources Inc.	3.900%	4/1/35	926	824	Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,514	11,397	
	EOG Resources Inc.	4.950%	4/15/50	7,871	7,529	Kinder Morgan Energy Partners LP	5.000%	8/15/42	6,654	5,711	
	EQT Corp.	6.125%	2/1/25	10,165	10,192	Kinder Morgan Energy Partners LP	4.700%	11/1/42	11,974	9,919	
	EQT Corp.	5.678%	10/1/25	3,353	3,347	Kinder Morgan Energy Partners LP	5.000%	3/1/43	5,931	5,077	
7	EQT Corp.	3.125%	5/15/26	6,400	5,892	Kinder Morgan Energy Partners LP	5.500%	3/1/44	13,219	11,995	
	EQT Corp.	3.900%	10/1/27	7,680	7,089	Kinder Morgan Energy Partners LP	5.400%	9/1/44	3,495	3,141	
	EQT Corp.	5.700%	4/1/28	4,320	4,296	Kinder Morgan Inc.	4.300%	6/1/25	18,706	18,363	
	EQT Corp.	5.000%	1/15/29	7,540	7,085	Kinder Morgan Inc.	1.750%	11/15/26	6,773	5,976	
	EQT Corp.	7.000%	2/1/30	12,455	12,902	Kinder Morgan Inc.	4.300%	3/1/28	16,914	16,211	
	Exxon Mobil Corp.	3.176%	3/15/24	525	515	Kinder Morgan Inc.	2.000%	2/15/31	9,795	7,596	
	Exxon Mobil Corp.	2.019%	8/16/24	16,135	15,458	4	Kinder Morgan Inc.	7.800%	8/1/31	5,724	6,378
	Exxon Mobil Corp.	2.709%	3/6/25	13,907	13,306	4	Kinder Morgan Inc.	7.750%	1/15/32	11,490	12,926
	Exxon Mobil Corp.	2.992%	3/19/25	52,209	50,328	Kinder Morgan Inc.	5.300%	12/1/34	19,359	18,121	
	Exxon Mobil Corp.	3.043%	3/1/26	21,276	20,313	Kinder Morgan Inc.	5.550%	6/1/45	23,552	21,580	
	Exxon Mobil Corp.	2.275%	8/16/26	17,602	16,297	Kinder Morgan Inc.	5.050%	2/15/46	13,301	11,338	
	Exxon Mobil Corp.	3.294%	3/19/27	10,530	10,104	Kinder Morgan Inc.	5.200%	3/1/48	1,115	974	
	Exxon Mobil Corp.	2.440%	8/16/29	18,698	16,356	Kinder Morgan Inc.	3.250%	8/1/50	5,840	3,787	
	Exxon Mobil Corp.	3.482%	3/19/30	23,640	22,023	Kinder Morgan Inc.	3.600%	2/15/51	5,891	4,072	
	Exxon Mobil Corp.	2.610%	10/15/30	28,742	25,093	4	Magellan Midstream Partners LP	5.000%	3/1/26	10,971	10,911
	Exxon Mobil Corp.	2.995%	8/16/39	11,997	9,228	4	Magellan Midstream Partners LP	3.250%	6/1/30	3,197	2,788
	Exxon Mobil Corp.	4.227%	3/19/40	30,604	27,545	4	Magellan Midstream Partners LP	5.150%	10/15/43	1,502	1,307
	Exxon Mobil Corp.	3.567%	3/6/45	17,975	14,154	4	Magellan Midstream Partners LP	4.250%	9/15/46	5,399	4,072
	Exxon Mobil Corp.	4.114%	3/1/46	23,406	20,018	4	Magellan Midstream Partners LP	4.200%	10/3/47	12,826	9,670
	Exxon Mobil Corp.	3.095%	8/16/49	27,146	19,506	4	Magellan Midstream Partners LP	4.850%	2/1/49	7,210	6,000
	Exxon Mobil Corp.	4.327%	3/19/50	37,827	33,453	4	Magellan Midstream Partners LP	3.950%	3/1/50	9,750	7,184
	Exxon Mobil Corp.	3.452%	4/15/51	37,311	28,281	4	Marathon Oil Corp.	4.400%	7/15/27	17,392	16,608
	Halliburton Co.	3.800%	11/15/25	3,598	3,499	4	Marathon Oil Corp.	6.800%	3/15/32	6,555	6,749
	Halliburton Co.	2.920%	3/1/30	17,062	14,653	4	Marathon Oil Corp.	6.000%	10/1/37	10,053	10,017
	Halliburton Co.	4.850%	11/15/35	21,632	20,031	4	Marathon Oil Corp.	5.200%	6/1/45	4,475	3,828
	Halliburton Co.	6.700%	9/15/38	12,442	13,203	4	Marathon Petroleum Corp.	3.625%	9/15/24	9,325	9,079
	Halliburton Co.	4.500%	11/15/41	4,455	3,717	4	Marathon Petroleum Corp.	4.700%	5/1/25	16,728	16,483
	Halliburton Co.	4.750%	8/1/43	14,896	12,738	4	Marathon Petroleum Corp.	5.125%	12/15/26	20,271	20,192
	Halliburton Co.	5.000%	11/15/45	22,277	19,750	4	Marathon Petroleum Corp.	3.800%	4/1/28	9,202	8,505
	Helmerich & Payne Inc.	2.900%	9/29/31	7,300	5,910	4	Marathon Petroleum Corp.	6.500%	3/1/41	16,485	17,009
	Hess Corp.	3.500%	7/15/24	4,752	4,612	4	Marathon Petroleum Corp.	4.750%	9/15/44	8,667	7,256
	Hess Corp.	4.300%	4/1/27	13,593	13,009	4	Marathon Petroleum Corp.	4.500%	4/1/48	5,736	4,560
	Hess Corp.	7.875%	10/1/29	6,460	7,184	4	Marathon Petroleum Corp.	5.000%	9/15/54	3,704	3,117
	Hess Corp.	7.300%	8/15/31	7,112	7,730	4	MPLX LP	4.875%	12/1/24	14,363	14,234
	Hess Corp.	7.125%	3/15/33	8,143	8,776	4	MPLX LP	4.000%	2/15/25	5,154	4,994
	Hess Corp.	6.000%	1/15/40	10,688	10,539	4	MPLX LP	4.875%	6/1/25	15,765	15,583
	Hess Corp.	5.600%	2/15/41	13,914	13,175	4	MPLX LP	1.750%	3/1/26	21,979	19,620
	Hess Corp.	5.800%	4/1/47	2,782	2,665	4	MPLX LP	4.125%	3/1/27	9,051	8,568
	HF Sinclair Corp.	5.875%	4/1/26	6,563	6,580	4	MPLX LP	4.250%	12/1/27	19,819	18,720
	HF Sinclair Corp.	4.500%	10/1/30	6,218	5,444	4	MPLX LP	4.000%	3/15/28	14,837	13,820
	Kinder Morgan Energy Partners LP	4.150%	2/1/24	1,315	1,298	4	MPLX LP	2.650%	8/15/30	17,370	14,093
	Kinder Morgan Energy Partners LP	4.300%	5/1/24	21,541	21,267	4	MPLX LP	4.950%	9/1/32	9,282	8,704
	Kinder Morgan Energy Partners LP	4.250%	9/1/24	8,805	8,663	4	MPLX LP	4.500%	4/15/38	23,283	19,569
	Kinder Morgan Energy Partners LP	7.400%	3/15/31	1,035	1,123	4	MPLX LP	5.200%	3/1/47	16,820	14,299
	Kinder Morgan Energy Partners LP	7.750%	3/15/32	560	619	4	MPLX LP	5.200%	12/1/47	15,083	12,854
	Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,690	3,992	4	MPLX LP	4.700%	4/15/48	21,008	16,760
	Kinder Morgan Energy Partners LP	5.800%	3/15/35	7,249	7,097						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
MPLX LP	5.500%	2/15/49	17,278	15,284	Shell International Finance BV	2.000%	11/7/24	11,036	10,494
MPLX LP	4.950%	3/14/52	2,610	2,143	Shell International Finance BV	3.250%	5/11/25	37,501	36,347
MPLX LP	4.900%	4/15/58	6,409	5,035	Shell International Finance BV	2.875%	5/10/26	18,301	17,246
NOV Inc.	3.950%	12/1/42	13,613	9,487	Shell International Finance BV	2.500%	9/12/26	21,373	19,825
ONEOK Inc.	2.750%	9/1/24	5,922	5,673	Shell International Finance BV	3.875%	11/13/28	18,515	17,822
ONEOK Inc.	2.200%	9/15/25	3,181	2,921	Shell International Finance BV	2.375%	11/7/29	21,465	18,561
ONEOK Inc.	4.000%	7/13/27	14,343	13,510	Shell International Finance BV	2.750%	4/6/30	28,037	24,642
ONEOK Inc.	4.550%	7/15/28	10,983	10,379	Shell International Finance BV	4.125%	5/11/35	15,520	14,372
ONEOK Inc.	4.350%	3/15/29	12,885	11,948	Shell International Finance BV	6.375%	12/15/38	30,873	34,072
ONEOK Inc.	3.400%	9/1/29	14,800	12,795	Shell International Finance BV	5.500%	3/25/40	9,428	9,634
ONEOK Inc.	3.100%	3/15/30	14,320	12,016	Shell International Finance BV	2.875%	11/26/41	4,911	3,575
ONEOK Inc.	6.350%	1/15/31	3,855	3,929	Shell International Finance BV	3.625%	8/21/42	9,954	8,026
ONEOK Inc.	6.000%	6/15/35	2,220	2,148	Shell International Finance BV	4.550%	8/12/43	23,984	21,678
ONEOK Inc.	4.950%	7/13/47	15,730	12,768	Shell International Finance BV	4.375%	5/11/45	36,344	31,837
ONEOK Inc.	5.200%	7/15/48	8,295	6,951	Shell International Finance BV	4.000%	5/10/46	29,863	24,599
ONEOK Inc.	4.450%	9/1/49	10,622	7,953	Shell International Finance BV	3.750%	9/12/46	8,375	6,636
ONEOK Inc.	4.500%	3/15/50	5,251	3,940	Shell International Finance BV	3.125%	11/7/49	22,950	16,220
ONEOK Inc.	7.150%	1/15/51	6,387	6,513	Shell International Finance BV	3.250%	4/6/50	17,567	12,747
ONEOK Partners LP	4.900%	3/15/25	9,067	8,944	Shell International Finance BV	3.000%	11/26/51	17,465	11,887
ONEOK Partners LP	6.650%	10/1/36	9,740	9,780	Spectra Energy Partners LP	4.750%	3/15/24	7,502	7,454
ONEOK Partners LP	6.850%	10/15/37	8,041	8,145	Spectra Energy Partners LP	3.500%	3/15/25	8,891	8,553
ONEOK Partners LP	6.125%	2/1/41	6,412	6,086	Spectra Energy Partners LP	3.375%	10/15/26	14,144	13,202
ONEOK Partners LP	6.200%	9/15/43	3,496	3,325	Spectra Energy Partners LP	4.500%	3/15/45	13,912	11,441
Ovintiv Exploration Inc.	5.375%	1/1/26	3,419	3,387	Suncor Energy Inc.	7.150%	2/1/32	7,138	7,662
Ovintiv Inc.	7.375%	11/1/31	7,480	8,028	Suncor Energy Inc.	5.950%	12/1/34	4,122	4,102
Ovintiv Inc.	6.500%	8/15/34	8,445	8,542	Suncor Energy Inc.	6.800%	5/15/38	14,361	15,073
Ovintiv Inc.	6.625%	8/15/37	14,147	14,246	Suncor Energy Inc.	6.500%	6/15/38	22,869	23,516
Ovintiv Inc.	6.500%	2/1/38	6,430	6,374	Suncor Energy Inc.	4.000%	11/15/47	15,450	11,745
Phillips 66	0.900%	2/15/24	5,000	4,785	Suncor Energy Inc.	3.750%	3/4/51	5,902	4,274
Phillips 66	3.850%	4/9/25	10,983	10,704	Targa Resources Corp.	4.200%	2/1/33	9,600	8,265
Phillips 66	1.300%	2/15/26	9,625	8,605	Targa Resources Corp.	4.950%	4/15/52	8,265	6,570
Phillips 66	3.900%	3/15/28	8,910	8,420	Targa Resources Partners LP	6.500%	7/15/27	3,935	3,973
Phillips 66	2.150%	12/15/30	17,705	14,159	Targa Resources Partners LP	5.000%	1/15/28	9,213	8,800
Phillips 66	4.650%	11/15/34	11,905	11,110	Targa Resources Partners LP	6.875%	1/15/29	8,845	8,932
Phillips 66	5.875%	5/1/42	14,532	14,899	Targa Resources Partners LP	5.500%	3/1/30	7,255	6,837
Phillips 66	4.875%	11/15/44	17,620	16,187	Targa Resources Partners LP	4.875%	2/1/31	4,205	3,799
Phillips 66	3.300%	3/15/52	8,375	5,810	Targa Resources Partners LP	4.000%	1/15/32	14,830	12,467
7 Phillips 66 Co.	2.450%	12/15/24	4,300	4,045	TC PipeLines LP	3.900%	5/25/27	9,018	8,523
7 Phillips 66 Co.	3.605%	2/15/25	9,516	9,212	Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	2,030	2,149
7 Phillips 66 Co.	3.550%	10/1/26	2,700	2,532	Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	4,906	5,237
7 Phillips 66 Co.	3.750%	3/1/28	5,725	5,281	Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,967	2,134
7 Phillips 66 Co.	3.150%	12/15/29	11,123	9,702	Texas Eastern Transmission LP	7.000%	7/15/32	5,860	6,453
7 Phillips 66 Co.	4.680%	2/15/45	7,300	6,348	Tosco Corp.	8.125%	2/15/30	1,330	1,554
7 Phillips 66 Co.	4.900%	10/1/46	5,933	5,273	TotalEnergies Capital International SA	3.700%	1/15/24	26,299	25,948
Pioneer Natural Resources Co.	1.125%	1/15/26	6,788	6,049	TotalEnergies Capital International SA	3.750%	4/10/24	4,241	4,187
Pioneer Natural Resources Co.	1.900%	8/15/30	15,265	11,978	TotalEnergies Capital International SA	2.434%	1/10/25	12,909	12,332
Pioneer Natural Resources Co.	2.150%	1/15/31	8,815	6,991	TotalEnergies Capital International SA	3.455%	2/19/29	16,151	14,995
Plains All American Pipeline LP	3.600%	11/1/24	20,766	20,109	TotalEnergies Capital International SA	2.829%	1/10/30	20,823	18,405
Plains All American Pipeline LP	4.650%	10/15/25	12,669	12,405	TotalEnergies Capital International SA	2.986%	6/29/41	6,215	4,639
Plains All American Pipeline LP	4.500%	12/15/26	12,330	11,855	TotalEnergies Capital International SA	3.461%	7/12/49	8,637	6,495
Plains All American Pipeline LP	3.550%	12/15/29	10,208	8,872	TotalEnergies Capital International SA	3.127%	5/29/50	31,139	22,141
Plains All American Pipeline LP	3.800%	9/15/30	6,466	5,622	TotalEnergies Capital International SA	3.386%	6/29/60	2,600	1,827
Plains All American Pipeline LP	6.650%	1/15/37	6,839	6,745	TotalEnergies Capital SA	3.883%	10/11/28	7,882	7,619
Plains All American Pipeline LP	5.150%	6/1/42	7,150	5,804	TransCanada PipeLines Ltd.	1.000%	10/12/24	13,900	12,876
Plains All American Pipeline LP	4.300%	1/31/43	1,855	1,335	TransCanada PipeLines Ltd.	4.875%	1/15/26	14,314	14,242
Plains All American Pipeline LP	4.700%	6/15/44	8,877	6,718	TransCanada PipeLines Ltd.	4.250%	5/15/28	15,040	14,286
Plains All American Pipeline LP	4.900%	2/15/45	6,531	5,097	TransCanada PipeLines Ltd.	4.100%	4/15/30	17,214	15,783
Sabine Pass Liquefaction LLC	5.750%	5/15/24	26,369	26,378	TransCanada PipeLines Ltd.	2.500%	10/12/31	15,192	12,072
Sabine Pass Liquefaction LLC	5.625%	3/1/25	29,116	29,185	TransCanada PipeLines Ltd.	4.625%	3/1/34	20,167	18,418
Sabine Pass Liquefaction LLC	5.875%	6/30/26	16,228	16,420					
Sabine Pass Liquefaction LLC	5.000%	3/15/27	24,172	23,713					
Sabine Pass Liquefaction LLC	4.200%	3/15/28	22,747	21,386					
Sabine Pass Liquefaction LLC	4.500%	5/15/30	26,332	24,456					
7 Sabine Pass Liquefaction LLC	5.900%	9/15/37	5,200	5,190					
Schlumberger Finance Canada Ltd.	1.400%	9/17/25	3,775	3,460					
Schlumberger Investment SA	2.650%	6/26/30	18,060	15,482					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
TransCanada PipeLines Ltd.	5.600%	3/31/34	4,567	4,504		AerCap Ireland Capital DAC	3.000%	10/29/28	50,486	42,372
TransCanada PipeLines Ltd.	5.850%	3/15/36	7,121	7,030		AerCap Ireland Capital DAC	3.300%	1/30/32	87,095	68,048
TransCanada PipeLines Ltd.	6.200%	10/15/37	20,166	20,587		AerCap Ireland Capital DAC	3.400%	10/29/33	15,184	11,549
TransCanada PipeLines Ltd.	4.750%	5/15/38	16,633	14,826		AerCap Ireland Capital DAC	3.850%	10/29/41	17,604	12,435
TransCanada PipeLines Ltd.	7.250%	8/15/38	3,715	4,117		Affiliated Managers Group Inc.	4.250%	2/15/24	9,364	9,252
TransCanada PipeLines Ltd.	6.100%	6/1/40	12,881	12,953		Affiliated Managers Group Inc.	3.500%	8/1/25	12,390	11,904
TransCanada PipeLines Ltd.	5.000%	10/16/43	11,493	10,189		Affiliated Managers Group Inc.	3.300%	6/15/30	9,702	8,099
TransCanada PipeLines Ltd.	4.875%	5/15/48	26,614	23,298		Aflac Inc.	1.125%	3/15/26	2,255	1,997
TransCanada PipeLines Ltd.	5.100%	3/15/49	2,734	2,493		Aflac Inc.	2.875%	10/15/26	11,560	10,749
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	10,194	10,872		Aflac Inc.	3.600%	4/1/30	25,575	23,140
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	8,456	7,950	4	Aflac Inc.	4.000%	10/15/46	5,550	4,251
Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	12,568	10,918	4	Aflac Inc.	4.750%	1/15/49	3,608	3,220
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	3,093	2,936	4	Air Lease Corp.	4.250%	2/1/24	12,485	12,269
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	5,059	4,276	4	Air Lease Corp.	0.700%	2/15/24	6,763	6,392
Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	6,088	5,082	4	Air Lease Corp.	0.800%	8/18/24	8,045	7,417
Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	5,088	3,896	4	Air Lease Corp.	4.250%	9/15/24	4,989	4,885
Valero Energy Corp.	2.150%	9/15/27	7,325	6,426		Air Lease Corp.	2.300%	2/1/25	12,986	12,107
Valero Energy Corp.	4.350%	6/1/28	13,460	13,000		Air Lease Corp.	3.250%	3/1/25	14,301	13,580
Valero Energy Corp.	2.800%	12/1/31	6,401	5,222		Air Lease Corp.	3.375%	7/1/25	8,582	8,094
Valero Energy Corp.	7.500%	4/15/32	9,404	10,581		Air Lease Corp.	2.875%	1/15/26	9,062	8,391
Valero Energy Corp.	6.625%	6/15/37	20,543	21,962		Air Lease Corp.	3.750%	6/1/26	3,120	2,923
Valero Energy Corp.	4.900%	3/15/45	9,695	8,643		Air Lease Corp.	1.875%	8/15/26	11,086	9,650
Valero Energy Corp.	3.650%	12/1/51	15,065	10,670	4	Air Lease Corp.	2.200%	1/15/27	8,048	7,026
Valero Energy Partners LP	4.500%	3/15/28	7,447	7,227		Air Lease Corp.	3.625%	4/1/27	6,832	6,230
Williams Cos. Inc.	4.300%	3/4/24	18,495	18,252		Air Lease Corp.	3.625%	12/1/27	14,658	13,267
Williams Cos. Inc.	4.550%	6/24/24	29,859	29,528		Air Lease Corp.	2.100%	9/1/28	7,623	6,222
Williams Cos. Inc.	3.900%	1/15/25	18,065	17,604		Air Lease Corp.	4.625%	10/1/28	11,963	11,205
Williams Cos. Inc.	4.000%	9/15/25	11,515	11,189		Air Lease Corp.	3.250%	10/1/29	8,115	6,907
Williams Cos. Inc.	3.750%	6/15/27	18,230	17,183		Air Lease Corp.	3.000%	2/1/30	11,462	9,589
Williams Cos. Inc.	3.500%	11/15/30	15,455	13,539		Air Lease Corp.	3.125%	12/1/30	2,500	2,070
Williams Cos. Inc.	7.500%	1/15/31	713	781		Air Lease Corp.	2.875%	1/15/32	10,190	8,129
Williams Cos. Inc.	2.600%	3/15/31	19,950	16,187		Aircastle Ltd.	4.125%	5/1/24	2,480	2,397
Williams Cos. Inc.	4.650%	8/15/32	2,922	2,726		Aircastle Ltd.	4.250%	6/15/26	17,946	16,896
Williams Cos. Inc.	6.300%	4/15/40	17,893	18,326		Alleghany Corp.	4.900%	9/15/44	6,055	5,577
Williams Cos. Inc.	5.800%	11/15/43	10,300	9,808		Alleghany Corp.	3.250%	8/15/51	10,715	7,598
Williams Cos. Inc.	5.400%	3/4/44	9,322	8,505		Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,361	9,881
Williams Cos. Inc.	5.750%	6/24/44	7,089	6,755		Allstate Corp.	0.750%	12/15/25	4,511	4,007
Williams Cos. Inc.	4.900%	1/15/45	7,407	6,300		Allstate Corp.	3.280%	12/15/26	3,259	3,093
Williams Cos. Inc.	5.100%	9/15/45	13,933	12,187		Allstate Corp.	1.450%	12/15/30	8,515	6,497
Williams Cos. Inc.	4.850%	3/1/48	9,426	8,031		Allstate Corp.	5.350%	6/1/33	2,775	2,763
Williams Cos. Inc.	3.500%	10/15/51	6,216	4,255	4	Allstate Corp.	5.550%	5/9/35	3,056	3,118
Williams Cos. Inc.	5.300%	8/15/52	9,500	8,558		Allstate Corp.	5.950%	4/1/36	1,713	1,797
				5,213,770		Allstate Corp.	4.500%	6/15/43	10,355	9,174
Financials (7.9%)						Allstate Corp.	4.200%	12/15/46	6,779	5,610
ACE Capital Trust II	9.700%	4/1/30	2,211	2,742		Allstate Corp.	3.850%	8/10/49	14,766	11,496
Aegon NV	5.500%	4/11/48	5,025	4,524		Allstate Corp.	6.500%	5/15/57	6,935	6,728
AerCap Ireland Capital DAC	4.875%	1/16/24	7,342	7,272		Ally Financial Inc.	1.450%	10/2/23	24,819	24,041
AerCap Ireland Capital DAC	3.150%	2/15/24	8,060	7,817		Ally Financial Inc.	3.875%	5/21/24	3,738	3,644
AerCap Ireland Capital DAC	2.875%	8/14/24	4,315	4,083		Ally Financial Inc.	5.125%	9/30/24	19,827	19,659
AerCap Ireland Capital DAC	1.650%	10/29/24	33,182	30,642		Ally Financial Inc.	4.625%	3/30/25	2,560	2,499
AerCap Ireland Capital DAC	1.750%	10/29/24	10,300	9,498		Ally Financial Inc.	5.800%	5/1/25	3,415	3,402
AerCap Ireland Capital DAC	3.500%	1/15/25	16,394	15,654		Ally Financial Inc.	4.750%	6/9/27	5,290	4,970
AerCap Ireland Capital DAC	6.500%	7/15/25	23,650	24,025		Ally Financial Inc.	7.100%	11/15/27	4,595	4,685
AerCap Ireland Capital DAC	4.450%	10/1/25	16,369	15,757		Ally Financial Inc.	2.200%	11/2/28	16,075	12,575
AerCap Ireland Capital DAC	1.750%	1/30/26	14,085	12,413		Ally Financial Inc.	8.000%	11/1/31	30,816	31,787
AerCap Ireland Capital DAC	4.450%	4/3/26	26,159	25,079		Ally Financial Inc.	8.000%	11/1/31	9,233	9,586
AerCap Ireland Capital DAC	2.450%	10/29/26	53,850	47,095		American Equity Investment Life Holding Co.	5.000%	6/15/27	7,216	6,867
AerCap Ireland Capital DAC	3.650%	7/21/27	23,091	20,920		American Express Co.	3.400%	2/22/24	17,652	17,338
AerCap Ireland Capital DAC	4.625%	10/15/27	13,208	12,296		American Express Co.	2.500%	7/30/24	13,171	12,674
AerCap Ireland Capital DAC	3.875%	1/23/28	15,921	14,364		American Express Co.	3.000%	10/30/24	50,790	49,166
						American Express Co.	3.625%	12/5/24	18,919	18,432
						American Express Co.	2.250%	3/4/25	20,185	19,069
						American Express Co.	3.950%	8/1/25	2,525	2,475
						American Express Co.	4.200%	11/6/25	15,302	15,123
						American Express Co.	3.125%	5/20/26	12,655	11,929

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
American Express Co.	1.650%	11/4/26	11,557	10,242		Athene Holding Ltd.	3.500%	1/15/31	12,231	10,074
American Express Co.	2.550%	3/4/27	27,747	25,268		Athene Holding Ltd.	3.950%	5/25/51	21,751	14,827
American Express Co.	3.300%	5/3/27	28,972	27,103		Athene Holding Ltd.	3.450%	5/15/52	8,379	5,173
American Express Co.	4.989%	5/26/33	5,515	5,315	4	Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	13,348	12,973
American Express Co.	4.420%	8/3/33	14,284	13,539		Australia & New Zealand Banking Group Ltd.	5.088%	12/8/25	8,980	9,011
American Express Co.	4.050%	12/3/42	8,004	6,879		AXA SA	8.600%	12/15/30	11,223	13,542
American Financial Group Inc.	5.250%	4/2/30	7,500	7,357		AXIS Specialty Finance LLC	3.900%	7/15/29	3,000	2,661
American Financial Group Inc.	4.500%	6/15/47	7,190	5,722		AXIS Specialty Finance LLC	4.900%	1/15/40	3,210	2,633
American International Group Inc.	4.125%	2/15/24	4,954	4,899	4	AXIS Specialty Finance plc	4.000%	12/6/27	15,114	14,026
American International Group Inc.	2.500%	6/30/25	19,809	18,662		Bain Capital Specialty Finance Inc.	2.950%	3/10/26	4,356	3,755
American International Group Inc.	3.900%	4/1/26	7,425	7,182		Bain Capital Specialty Finance Inc.	2.550%	10/13/26	3,365	2,767
American International Group Inc.	4.200%	4/1/28	7,040	6,681		Banco Bilbao Vizcaya Argentaria SA	6.138%	9/14/28	10,000	10,034
American International Group Inc.	4.250%	3/15/29	2,099	1,964		Banco Santander SA	2.706%	6/27/24	12,001	11,520
American International Group Inc.	3.400%	6/30/30	12,270	10,826		Banco Santander SA	2.746%	5/28/25	12,169	11,393
American International Group Inc.	3.875%	1/15/35	7,686	6,680		Banco Santander SA	5.147%	8/18/25	12,790	12,667
American International Group Inc.	4.700%	7/10/35	5,358	4,801		Banco Santander SA	5.179%	11/19/25	19,483	19,237
American International Group Inc.	6.250%	5/1/36	11,161	11,777		Banco Santander SA	1.849%	3/25/26	3,495	3,103
American International Group Inc.	4.500%	7/16/44	10,034	8,672		Banco Santander SA	4.250%	4/11/27	11,517	10,973
American International Group Inc.	4.800%	7/10/45	9,156	8,190		Banco Santander SA	5.294%	8/18/27	6,000	5,853
American International Group Inc.	4.750%	4/1/48	15,941	14,241		Banco Santander SA	3.800%	2/23/28	12,513	11,356
4 American International Group Inc.	5.750%	4/1/48	7,815	7,468		Banco Santander SA	4.379%	4/12/28	13,725	12,891
American International Group Inc.	4.375%	6/30/50	6,424	5,470		Banco Santander SA	3.306%	6/27/29	13,440	11,748
Ameriprise Financial Inc.	3.700%	10/15/24	12,634	12,315		Banco Santander SA	3.490%	5/28/30	12,952	10,935
Ameriprise Financial Inc.	3.000%	4/2/25	2,344	2,246		Banco Santander SA	2.749%	12/3/30	17,192	13,164
Ameriprise Financial Inc.	2.875%	9/15/26	10,816	10,054		Banco Santander SA	2.958%	3/25/31	10,235	8,209
Ameriprise Financial Inc.	4.500%	5/13/32	5,455	5,271		Bank of America Corp.	4.125%	1/22/24	21,375	21,184
4 Andrew W Mellon Foundation	0.947%	8/1/27	3,830	3,249		Bank of America Corp.	4.000%	4/1/24	8,136	8,033
4 Aon Corp.	8.205%	1/1/27	3,727	3,901		Bank of America Corp.	1.486%	5/19/24	7,003	6,893
Aon Corp.	2.850%	5/28/27	3,854	3,529		Bank of America Corp.	4.200%	8/26/24	58,101	57,204
Aon Corp.	4.500%	12/15/28	11,096	10,684	4	Bank of America Corp.	4.000%	1/22/25	48,534	47,506
Aon Corp.	3.750%	5/2/29	9,125	8,446		Bank of America Corp.	1.843%	2/4/25	17,215	16,491
Aon Corp.	2.800%	5/15/30	20,901	17,846	4	Bank of America Corp.	3.458%	3/15/25	29,123	28,373
Aon Corp.	6.250%	9/30/40	5,700	5,832	4	Bank of America Corp.	3.950%	4/21/25	43,497	42,374
Aon Corp.	2.900%	8/23/51	7,740	4,913		Bank of America Corp.	0.976%	4/22/25	57,265	53,673
Aon Corp.	3.900%	2/28/52	7,210	5,580		Bank of America Corp.	3.841%	4/25/25	21,400	20,889
Aon Global Ltd.	3.500%	6/14/24	17,520	17,110	4	Bank of America Corp.	3.875%	8/1/25	4,160	4,050
Aon Global Ltd.	3.875%	12/15/25	9,992	9,741	4	Bank of America Corp.	3.093%	10/1/25	45,451	43,545
Aon Global Ltd.	4.600%	6/14/44	10,267	8,752	4	Bank of America Corp.	2.456%	10/22/25	23,625	22,320
Aon Global Ltd.	4.750%	5/15/45	2,052	1,768		Bank of America Corp.	1.530%	12/6/25	14,468	13,347
7 Apollo Management Holdings LP	4.400%	5/27/26	150	142		Bank of America Corp.	3.366%	1/23/26	35,631	33,989
Arch Capital Finance LLC	4.011%	12/15/26	11,651	11,128	4	Bank of America Corp.	2.015%	2/13/26	18,384	17,046
Arch Capital Finance LLC	5.031%	12/15/46	4,707	4,053	4	Bank of America Corp.	4.450%	3/3/26	33,506	32,827
Arch Capital Group Ltd.	7.350%	5/1/34	4,565	5,055	4	Bank of America Corp.	3.384%	4/2/26	39,798	37,998
Arch Capital Group Ltd.	3.635%	6/30/50	11,760	8,234	4	Bank of America Corp.	3.500%	4/19/26	22,781	21,753
Arch Capital Group US Inc.	5.144%	11/1/43	4,623	4,128	4	Bank of America Corp.	1.319%	6/19/26	15,399	13,871
Ares Capital Corp.	4.200%	6/10/24	11,796	11,389	4	Bank of America Corp.	4.827%	7/22/26	27,172	26,867
Ares Capital Corp.	4.250%	3/1/25	5,990	5,688	4	Bank of America Corp.	6.220%	9/15/26	2,666	2,760
Ares Capital Corp.	3.250%	7/15/25	14,905	13,711	4	Bank of America Corp.	4.250%	10/22/26	32,751	31,666
Ares Capital Corp.	3.875%	1/15/26	3,960	3,635	4	Bank of America Corp.	1.197%	10/24/26	20,424	18,193
Ares Capital Corp.	2.150%	7/15/26	29,847	25,315	4	Bank of America Corp.	3.559%	4/23/27	35,005	32,800
Ares Capital Corp.	2.875%	6/15/27	6,173	5,237	4	Bank of America Corp.	1.734%	7/22/27	73,938	64,809
Ares Capital Corp.	3.200%	11/15/31	12,030	8,811	4	Bank of America Corp.	3.248%	10/21/27	46,687	43,150
Arthur J Gallagher & Co.	2.400%	11/9/31	6,700	5,277	4	Bank of America Corp.	4.183%	11/25/27	44,685	42,441
Arthur J Gallagher & Co.	3.500%	5/20/51	11,540	8,083	4	Bank of America Corp.	3.824%	1/20/28	32,229	30,087
Arthur J Gallagher & Co.	3.050%	3/9/52	2,750	1,746	4	Bank of America Corp.	2.551%	2/4/28	12,854	11,415
Assurant Inc.	4.200%	9/27/23	1,694	1,674	4	Bank of America Corp.	3.705%	4/24/28	42,365	39,261
Assurant Inc.	4.900%	3/27/28	3,374	3,237	4	Bank of America Corp.	4.376%	4/27/28	20,570	19,667
Assurant Inc.	3.700%	2/22/30	5,146	4,365	4	Bank of America Corp.	3.593%	7/21/28	64,663	59,553
Assurant Inc.	6.750%	2/15/34	1,103	1,119	4	Bank of America Corp.	4.948%	7/22/28	7,020	6,860
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	4,872	4,851	4	Bank of America Corp.	3.419%	12/20/28	104,230	94,540
Assured Guaranty US Holdings Inc.	3.150%	6/15/31	3,825	3,218	4	Bank of America Corp.	3.970%	3/5/29	22,849	21,091
Assured Guaranty US Holdings Inc.	3.600%	9/15/51	2,903	1,891	4	Bank of America Corp.	2.087%	6/14/29	60,726	51,081
Athene Holding Ltd.	4.125%	1/12/28	13,434	12,353	4	Bank of America Corp.	4.271%	7/23/29	86,468	80,766
Athene Holding Ltd.	6.150%	4/3/30	17,920	18,057	4					

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	Bank of America Corp.	3.974%	2/7/30	8,933	8,115					
4	Bank of America Corp.	3.194%	7/23/30	28,897	24,870					
4	Bank of America Corp.	2.884%	10/22/30	6,822	5,731					
4	Bank of America Corp.	2.496%	2/13/31	93,204	75,720					
4	Bank of America Corp.	2.592%	4/29/31	65,551	53,473					
4	Bank of America Corp.	1.898%	7/23/31	3,507	2,696					
4	Bank of America Corp.	1.922%	10/24/31	38,580	29,448					
	Bank of America Corp.	2.687%	4/22/32	106,759	85,415					
	Bank of America Corp.	2.299%	7/21/32	68,370	52,635					
	Bank of America Corp.	2.572%	10/20/32	48,545	38,081					
	Bank of America Corp.	2.972%	2/4/33	2,091	1,686					
	Bank of America Corp.	4.571%	4/27/33	21,126	19,357					
	Bank of America Corp.	5.015%	7/22/33	36,585	34,711	4				
	Bank of America Corp.	2.482%	9/21/36	32,935	24,280	4				
	Bank of America Corp.	6.110%	1/29/37	25,165	25,620					
	Bank of America Corp.	3.846%	3/8/37	15,575	12,882					
4	Bank of America Corp.	4.244%	4/24/38	45,573	38,981	4				
	Bank of America Corp.	7.750%	5/14/38	16,266	18,975					
4	Bank of America Corp.	4.078%	4/23/40	39,837	33,124	4				
4	Bank of America Corp.	2.676%	6/19/41	97,477	65,858					
4	Bank of America Corp.	5.875%	2/7/42	14,712	14,882					
	Bank of America Corp.	3.311%	4/22/42	61,170	44,981					
4	Bank of America Corp.	5.000%	1/21/44	19,657	18,053					
4	Bank of America Corp.	4.875%	4/1/44	7,768	7,007					
4	Bank of America Corp.	4.750%	4/21/45	6,335	5,425					
4	Bank of America Corp.	4.443%	1/20/48	12,693	10,725					
4	Bank of America Corp.	3.946%	1/23/49	11,510	8,891	4				
4	Bank of America Corp.	4.330%	3/15/50	38,431	31,610	4				
4	Bank of America Corp.	4.083%	3/20/51	111,662	88,192					
4	Bank of America Corp.	2.831%	10/24/51	2,050	1,269					
4	Bank of America Corp.	3.483%	3/13/52	3,600	2,563					
	Bank of America Corp.	2.972%	7/21/52	36,824	23,234					
4	Bank of America NA	6.000%	10/15/36	18,765	19,239					
4	Bank of Montreal	3.300%	2/5/24	17,228	16,907					
4	Bank of Montreal	2.150%	3/8/24	9,790	9,462					
4	Bank of Montreal	2.500%	6/28/24	11,755	11,317					
4	Bank of Montreal	0.625%	7/9/24	5,990	5,597					
4	Bank of Montreal	4.250%	9/14/24	33,315	32,862					
4	Bank of Montreal	1.500%	1/10/25	11,223	10,472					
4	Bank of Montreal	1.850%	5/1/25	28,197	26,338					
4	Bank of Montreal	3.700%	6/7/25	10,213	9,911					
4	Bank of Montreal	2.650%	3/8/27	16,195	14,806					
4	Bank of Montreal	4.700%	9/14/27	6,300	6,236					
4	Bank of Montreal	4.338%	10/5/28	5,975	5,857					
4	Bank of Montreal	3.803%	12/15/32	27,153	23,924					
4	Bank of New York Mellon	5.224%	11/21/25	12,902	12,891					
4	Bank of New York Mellon Corp.	3.650%	2/4/24	9,525	9,381					
	Bank of New York Mellon Corp.	3.400%	5/15/24	1,578	1,546					
4	Bank of New York Mellon Corp.	3.250%	9/11/24	17,047	16,580					
4	Bank of New York Mellon Corp.	2.100%	10/24/24	9,644	9,197					
4	Bank of New York Mellon Corp.	3.000%	2/24/25	15,262	14,714					
4	Bank of New York Mellon Corp.	1.600%	4/24/25	4,811	4,471					
4	Bank of New York Mellon Corp.	3.950%	11/18/25	8,787	8,590					
4	Bank of New York Mellon Corp.	2.800%	5/4/26	28,702	26,917					
	Bank of New York Mellon Corp.	4.414%	7/24/26	12,268	12,091					
4	Bank of New York Mellon Corp.	2.450%	8/17/26	18,020	16,579					
	Bank of New York Mellon Corp.	2.050%	1/26/27	5,344	4,810					
4	Bank of New York Mellon Corp.	3.250%	5/16/27	27,198	25,586					
4	Bank of New York Mellon Corp.	3.400%	1/29/28	7,654	7,127					
4	Bank of New York Mellon Corp.	3.442%	2/7/28	18,695	17,544					
4	Bank of New York Mellon Corp.	3.000%	10/30/28	7,040	6,266					
4	Bank of New York Mellon Corp.	3.300%	8/23/29	6,306	5,654					
	Bank of New York Mellon Corp.	2.500%	1/26/32	5,385	4,377					
	Bank of New York Mellon Corp.	5.834%	10/25/33	24,660	25,651					
	Bank of Nova Scotia	1.625%	5/1/23	1,346	1,330					
	Bank of Nova Scotia	3.400%	2/11/24	14,226	13,980					
	Bank of Nova Scotia	0.700%	4/15/24	16,536	15,621					
	Bank of Nova Scotia	0.650%	7/31/24	1,618	1,508					
	Bank of Nova Scotia	5.250%	12/6/24	12,500	12,513					
	Bank of Nova Scotia	1.450%	1/10/25	1,815	1,689					
	Bank of Nova Scotia	2.200%	2/3/25	50,018	47,115					
	Bank of Nova Scotia	3.450%	4/11/25	10,607	10,222					
	Bank of Nova Scotia	1.300%	6/11/25	30,960	28,370					
	Bank of Nova Scotia	4.500%	12/16/25	35,252	34,585					
	Bank of Nova Scotia	2.700%	8/3/26	22,988	21,289					
	Bank of Nova Scotia	1.300%	9/15/26	15,028	13,141					
	Bank of Nova Scotia	1.950%	2/2/27	7,580	6,749					
	Bank of Nova Scotia	2.450%	2/2/32	7,100	5,714					
	Bank of Nova Scotia	4.588%	5/4/37	14,534	12,405					
	Barclays Bank plc	3.750%	5/15/24	1,920	1,886					
4	Barclays plc	4.338%	5/16/24	24,761	24,587					
	Barclays plc	4.375%	9/11/24	1,720	1,683					
	Barclays plc	3.650%	3/16/25	42,612	40,901					
4	Barclays plc	3.932%	5/7/25	12,771	12,382					
	Barclays plc	4.375%	1/12/26	30,308	29,245					
4	Barclays plc	2.852%	5/7/26	29,583	27,466					
	Barclays plc	5.200%	5/12/26	18,219	17,705					
	Barclays plc	5.304%	8/9/26	10,290	10,219					
	Barclays plc	7.325%	11/2/26	25,000	25,920					
	Barclays plc	4.337%	1/10/28	15,789	14,671					
	Barclays plc	4.836%	5/9/28	36,745	33,863					
	Barclays plc	5.501%	8/9/28	11,525	11,206					
	Barclays plc	7.385%	11/2/28	25,000	26,003					
4	Barclays plc	4.972%	5/16/29	26,540	25,002					
4	Barclays plc	5.088%	6/20/30	17,560	16,192					
	Barclays plc	2.645%	6/24/31	28,362	22,141					
	Barclays plc	2.667%	3/10/32	10,768	8,231					
	Barclays plc	2.894%	11/24/32	10,270	7,816					
	Barclays plc	5.746%	8/9/33	12,210	11,558					
	Barclays plc	7.437%	11/2/33	39,250	41,321					
	Barclays plc	3.564%	9/23/35	24,700	18,930					
	Barclays plc	3.811%	3/10/42	6,180	4,181					
	Barclays plc	5.250%	8/17/45	11,937	10,742					
	Barclays plc	4.950%	1/10/47	21,298	18,400					
	Berkshire Hathaway Finance Corp.	2.300%	3/15/27	5,920	5,469					
	Berkshire Hathaway Finance Corp.	1.850%	3/12/30	2,258	1,882					
	Berkshire Hathaway Finance Corp.	2.875%	3/15/32	11,664	10,118					
	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	4,296	4,682					
	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	12,241	11,221					
	Berkshire Hathaway Finance Corp.	4.300%	5/15/43	5,924	5,341					
	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	46,292	40,884					
	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	37,429	33,555					
	Berkshire Hathaway Finance Corp.	2.850%	10/15/50	37,188	25,016					
	Berkshire Hathaway Finance Corp.	2.500%	1/15/51	5,291	3,340					
	Berkshire Hathaway Finance Corp.	3.850%	3/15/52	35,987	29,045					
	Berkshire Hathaway Inc.	3.125%	3/15/26	32,641	31,318					
	Berkshire Hathaway Inc.	4.500%	2/11/43	3,817	3,581					
	BGC Partners Inc.	3.750%	10/1/24	8,558	8,181					
	BlackRock Inc.	3.500%	3/18/24	19,306	19,004					
	BlackRock Inc.	3.200%	3/15/27	4,133	3,913					
	BlackRock Inc.	3.250%	4/30/29	9,494	8,771					
	BlackRock Inc.	2.400%	4/30/30	14,976	12,786					
	BlackRock Inc.	1.900%	1/28/31	12,630	10,220					
	BlackRock Inc.	2.100%	2/25/32	13,489	10,839					

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
7	Blackstone Private Credit Fund	7.050%	9/29/25	1,645	1,630		Charles Schwab Corp.	3.000%	3/10/25	1,921	1,846
	Blackstone Private Credit Fund	2.625%	12/15/26	7,476	6,191		Charles Schwab Corp.	4.200%	3/24/25	7,450	7,368
	Blackstone Private Credit Fund	3.250%	3/15/27	11,785	9,932		Charles Schwab Corp.	3.625%	4/1/25	8,080	7,869
	Blackstone Secured Lending Fund	3.625%	1/15/26	9,910	9,118		Charles Schwab Corp.	3.850%	5/21/25	7,317	7,145
	Blackstone Secured Lending Fund	2.750%	9/16/26	7,100	6,218		Charles Schwab Corp.	3.450%	2/13/26	7,765	7,514
	Blackstone Secured Lending Fund	2.850%	9/30/28	3,563	2,781		Charles Schwab Corp.	0.900%	3/11/26	21,342	18,906
4	BNP Paribas SA	4.250%	10/15/24	2,818	2,752		Charles Schwab Corp.	1.150%	5/13/26	19,545	17,375
	BPCE SA	4.000%	4/15/24	22,695	22,308		Charles Schwab Corp.	3.200%	3/2/27	14,081	13,246
4	BPCE SA	3.375%	12/2/26	5,440	5,101		Charles Schwab Corp.	2.450%	3/3/27	18,229	16,661
	Brighthouse Financial Inc.	5.625%	5/15/30	8,498	8,085		Charles Schwab Corp.	3.300%	4/1/27	24,207	22,925
	Brighthouse Financial Inc.	4.700%	6/22/47	6,626	4,883		Charles Schwab Corp.	3.200%	1/25/28	7,671	7,153
	Brighthouse Financial Inc.	3.850%	12/22/51	8,355	5,308		Charles Schwab Corp.	2.000%	3/20/28	2,330	2,045
	Brookfield Corp.	4.000%	1/15/25	8,076	7,889		Charles Schwab Corp.	4.000%	2/1/29	9,533	9,069
	Brookfield Finance Inc.	4.000%	4/1/24	11,374	11,177		Charles Schwab Corp.	3.250%	5/22/29	9,867	8,938
	Brookfield Finance Inc.	4.250%	6/2/26	2,500	2,410		Charles Schwab Corp.	2.750%	10/1/29	10,285	8,955
	Brookfield Finance Inc.	3.900%	1/25/28	7,584	6,974		Charles Schwab Corp.	1.650%	3/11/31	14,990	11,659
	Brookfield Finance Inc.	4.850%	3/29/29	22,752	21,729		Charles Schwab Corp.	2.300%	5/13/31	16,662	13,613
	Brookfield Finance Inc.	4.350%	4/15/30	12,165	11,028	4	Charles Schwab Corp.	1.950%	12/1/31	12,223	9,582
	Brookfield Finance Inc.	2.724%	4/15/31	7,650	6,123		Chubb Corp.	2.900%	3/3/32	15,656	13,303
	Brookfield Finance Inc.	4.700%	9/20/47	9,312	7,446		Chubb Corp.	6.000%	5/11/37	6,025	6,393
	Brookfield Finance Inc.	3.500%	3/30/51	5,305	3,385		Chubb Corp.	6.500%	5/15/38	6,217	6,921
	Brookfield Finance Inc.	3.625%	2/15/52	7,058	4,607		Chubb INA Holdings Inc.	3.350%	5/15/24	7,378	7,220
	Brookfield Finance LLC	3.450%	4/15/50	9,516	6,034		Chubb INA Holdings Inc.	3.150%	3/15/25	17,340	16,740
	Brown & Brown Inc.	4.200%	9/15/24	5,565	5,461		Chubb INA Holdings Inc.	3.350%	5/3/26	22,580	21,638
	Brown & Brown Inc.	4.500%	3/15/29	8,181	7,554		Chubb INA Holdings Inc.	1.375%	9/15/30	18,049	14,020
	Brown & Brown Inc.	2.375%	3/15/31	16,410	12,511		Chubb INA Holdings Inc.	6.700%	5/15/36	2,450	2,709
	Brown & Brown Inc.	4.200%	3/17/32	4,000	3,466		Chubb INA Holdings Inc.	4.150%	3/13/43	5,108	4,299
	Brown & Brown Inc.	4.950%	3/17/52	9,255	7,563		Chubb INA Holdings Inc.	4.350%	11/3/45	32,352	28,076
	Canadian Imperial Bank of Commerce	3.100%	4/2/24	15,523	15,148		Chubb INA Holdings Inc.	2.850%	12/15/51	4,955	3,326
	Canadian Imperial Bank of Commerce	1.000%	10/18/24	4,737	4,416	4	Chubb INA Holdings Inc.	3.050%	12/15/61	3,155	2,055
	Canadian Imperial Bank of Commerce	2.250%	1/28/25	15,264	14,404	4	CI Financial Corp.	3.200%	12/17/30	11,199	8,511
	Canadian Imperial Bank of Commerce	3.300%	4/7/25	12,065	11,579		CI Financial Corp.	4.100%	6/15/51	12,502	7,422
	Canadian Imperial Bank of Commerce	0.950%	10/23/25	939	843		Cincinnati Financial Corp.	6.920%	5/15/28	4,381	4,668
	Canadian Imperial Bank of Commerce	1.250%	6/22/26	20,993	18,454	4	Cincinnati Financial Corp.	6.125%	11/1/34	3,385	3,484
	Canadian Imperial Bank of Commerce	3.450%	4/7/27	10,515	9,885		Citibank NA	3.650%	1/23/24	5,657	5,581
	Canadian Imperial Bank of Commerce	3.600%	4/7/32	20,025	17,662		Citigroup Inc.	3.500%	5/15/23	20,833	20,725
	Capital One Financial Corp.	2.600%	5/11/23	11,902	11,802		Citigroup Inc.	1.678%	5/15/24	32,794	32,329
	Capital One Financial Corp.	3.900%	1/29/24	10,932	10,794		Citigroup Inc.	3.750%	6/16/24	22,223	21,861
	Capital One Financial Corp.	3.750%	4/24/24	10,313	10,121		Citigroup Inc.	4.000%	8/5/24	19,933	19,632
	Capital One Financial Corp.	3.300%	10/30/24	22,879	22,081		Citigroup Inc.	0.776%	10/30/24	75	72
	Capital One Financial Corp.	3.200%	2/5/25	14,199	13,673		Citigroup Inc.	3.875%	3/26/25	16,565	16,120
	Capital One Financial Corp.	4.250%	4/30/25	10,017	9,829		Citigroup Inc.	3.352%	4/24/25	36,009	34,909
	Capital One Financial Corp.	4.200%	10/29/25	20,331	19,651	4	Citigroup Inc.	3.300%	4/27/25	7,612	7,364
	Capital One Financial Corp.	2.636%	3/3/26	16,746	15,701		Citigroup Inc.	0.981%	5/1/25	18,422	17,245
	Capital One Financial Corp.	3.750%	7/28/26	39,616	37,400		Citigroup Inc.	4.140%	5/24/25	6,985	6,878
	Capital One Financial Corp.	3.750%	3/9/27	41,103	39,032		Citigroup Inc.	4.400%	6/10/25	51,277	50,332
	Capital One Financial Corp.	3.650%	5/11/27	10,613	9,991		Citigroup Inc.	5.500%	9/13/25	21,641	21,764
	Capital One Financial Corp.	1.878%	11/2/27	3,208	2,805		Citigroup Inc.	1.281%	11/3/25	5,305	4,887
	Capital One Financial Corp.	3.800%	1/31/28	29,458	27,594		Citigroup Inc.	3.700%	1/12/26	26,669	25,661
	Capital One Financial Corp.	3.273%	3/1/30	12,595	10,793	4	Citigroup Inc.	2.014%	1/25/26	19,030	17,621
	Capital One Financial Corp.	2.618%	11/2/32	8,008	6,163	4	Citigroup Inc.	4.600%	3/9/26	30,465	29,977
4	Capital One NA	2.280%	1/28/26	987	923		Citigroup Inc.	3.290%	3/17/26	16,465	15,653
	Cboe Global Markets Inc.	3.650%	1/12/27	16,846	16,118		Citigroup Inc.	3.106%	4/8/26	51,051	48,286
	Cboe Global Markets Inc.	1.625%	12/15/30	7,000	5,446		Citigroup Inc.	3.400%	5/1/26	16,300	15,475
	Charles Schwab Corp.	3.550%	2/1/24	11,562	11,394	4	Citigroup Inc.	5.610%	9/29/26	15,280	15,322
	Charles Schwab Corp.	0.750%	3/18/24	1,456	1,384	4	Citigroup Inc.	3.200%	10/21/26	68,757	63,735
	Charles Schwab Corp.	3.750%	4/1/24	631	621	4	Citigroup Inc.	4.300%	11/20/26	5,733	5,533
							Citigroup Inc.	1.462%	6/9/27	2,303	1,999
							Citigroup Inc.	4.450%	9/29/27	69,133	66,035
							Citigroup Inc.	3.887%	1/10/28	65,020	60,769
							Citigroup Inc.	3.070%	2/24/28	1,287	1,161
							Citigroup Inc.	4.658%	5/24/28	5,400	5,221
							Citigroup Inc.	3.668%	7/24/28	49,056	45,054
							Citigroup Inc.	4.125%	7/25/28	11,958	11,149
							Citigroup Inc.	3.520%	10/27/28	28,906	26,327
							Citigroup Inc.	4.075%	4/23/29	19,263	17,764
							Citigroup Inc.	3.980%	3/20/30	21,655	19,555

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	Citigroup Inc.	2.976%	11/5/30	20,061	16,863						
4	Citigroup Inc.	2.666%	1/29/31	30,896	25,348						
4	Citigroup Inc.	4.412%	3/31/31	61,834	56,837	7	Credit Suisse Group AG	3.750%	3/26/25	66,484	60,039
4	Citigroup Inc.	2.572%	6/3/31	21,145	17,103	7	Credit Suisse Group AG	4.550%	4/17/26	15,469	13,763
	Citigroup Inc.	2.561%	5/1/32	1,426	1,126		Credit Suisse Group AG	4.282%	1/9/28	20,250	16,852
	Citigroup Inc.	6.625%	6/15/32	8,643	9,078		Credit Suisse Group AG	4.194%	4/1/31	3,250	2,535
	Citigroup Inc.	2.520%	11/3/32	38,345	29,772	4	Credit Suisse Group AG	4.875%	5/15/45	25,026	17,209
	Citigroup Inc.	3.057%	1/25/33	37,885	30,590		Credit Suisse USA Inc.	7.125%	7/15/32	14,739	14,890
	Citigroup Inc.	5.875%	2/22/33	5,077	5,034		Deutsche Bank AG	3.700%	5/30/24	30,745	29,840
	Citigroup Inc.	3.785%	3/17/33	73,590	63,115		Deutsche Bank AG	3.700%	5/30/24	949	933
	Citigroup Inc.	4.910%	5/24/33	8,325	7,804	4	Deutsche Bank AG	1.447%	4/1/25	6,163	5,727
	Citigroup Inc.	6.000%	10/31/33	13,111	13,185	4	Deutsche Bank AG	4.500%	4/1/25	20,548	19,559
	Citigroup Inc.	6.270%	11/17/33	33,480	34,550		Deutsche Bank AG	3.961%	11/26/25	1,350	1,291
	Citigroup Inc.	6.125%	8/25/36	14,933	14,954		Deutsche Bank AG	4.100%	1/13/26	10,509	10,042
4	Citigroup Inc.	3.878%	1/24/39	24,409	20,201		Deutsche Bank AG	6.119%	7/14/26	35,642	35,459
	Citigroup Inc.	8.125%	7/15/39	26,906	33,072		Deutsche Bank AG	2.129%	11/24/26	16,135	14,233
4	Citigroup Inc.	5.316%	3/26/41	13,415	12,925		Deutsche Bank AG	2.311%	11/16/27	14,390	12,225
	Citigroup Inc.	5.875%	1/30/42	6,355	6,408		Deutsche Bank AG	2.552%	1/7/28	6,856	5,837
	Citigroup Inc.	2.904%	11/3/42	5,865	4,080		Deutsche Bank AG	5.882%	7/8/31	2,897	2,515
	Citigroup Inc.	6.675%	9/13/43	7,110	7,693		Deutsche Bank AG	3.729%	1/14/32	17,454	12,855
	Citigroup Inc.	4.950%	11/7/43	5,019	4,014		Deutsche Bank AG	4.875%	12/1/32	16,075	13,422
	Citigroup Inc.	5.300%	5/6/44	22,434	20,216	4	Deutsche Bank AG	3.742%	1/7/33	15,209	10,888
	Citigroup Inc.	4.650%	7/30/45	11,793	10,152	4	Discover Bank	2.450%	9/12/24	16,491	15,669
	Citigroup Inc.	4.750%	5/18/46	40,614	33,598	4	Discover Bank	4.250%	3/13/26	12,805	12,248
4	Citigroup Inc.	4.281%	4/24/48	13,060	10,702	4	Discover Bank	3.450%	7/27/26	18,563	17,098
	Citigroup Inc.	4.650%	7/23/48	20,905	18,177	4	Discover Bank	4.650%	9/13/28	15,997	14,990
	Citizens Bank NA	6.064%	10/24/25	9,030	9,124		Discover Bank	2.700%	2/6/30	4,151	3,324
4	Citizens Bank NA	3.750%	2/18/26	7,390	7,083		Discover Financial Services	3.950%	11/6/24	7,685	7,482
	Citizens Bank NA	4.575%	8/9/28	8,455	8,157		Discover Financial Services	3.750%	3/4/25	10,684	10,289
	Citizens Financial Group Inc.	2.850%	7/27/26	33,368	30,882		Discover Financial Services	4.500%	1/30/26	17,848	17,295
	Citizens Financial Group Inc.	2.500%	2/6/30	6,547	5,265		Discover Financial Services	4.100%	2/9/27	33,292	31,334
	Citizens Financial Group Inc.	3.250%	4/30/30	4,901	4,260		Eaton Vance Corp.	3.500%	4/6/27	4,605	4,288
	Citizens Financial Group Inc.	4.300%	2/11/31	5,250	4,805		Enstar Group Ltd.	4.950%	6/1/29	12,069	11,025
	Citizens Financial Group Inc.	2.638%	9/30/32	12,893	9,520		Enstar Group Ltd.	3.100%	9/1/31	6,629	4,840
	CME Group Inc.	3.000%	3/15/25	11,858	11,469		Equitable Holdings Inc.	7.000%	4/1/28	4,455	4,781
	CME Group Inc.	3.750%	6/15/28	1,508	1,454		Equitable Holdings Inc.	4.350%	4/20/28	18,186	17,308
	CME Group Inc.	2.650%	3/15/32	2,395	2,008		Equitable Holdings Inc.	5.000%	4/20/48	25,492	22,381
	CME Group Inc.	5.300%	9/15/43	12,882	13,264		Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,775	4,063
	CME Group Inc.	4.150%	6/15/48	9,860	8,804		Everest Reinsurance Holdings Inc.	3.500%	10/15/50	13,310	8,937
	CNA Financial Corp.	3.950%	5/15/24	6,962	6,842		Everest Reinsurance Holdings Inc.	3.125%	10/15/52	12,620	7,842
	CNA Financial Corp.	4.500%	3/1/26	4,544	4,484		Fairfax Financial Holdings Ltd.	4.850%	4/17/28	10,982	10,407
	CNA Financial Corp.	3.450%	8/15/27	9,915	9,201		Fairfax Financial Holdings Ltd.	4.625%	4/29/30	6,643	6,037
	CNA Financial Corp.	3.900%	5/1/29	3,321	3,036		Fairfax Financial Holdings Ltd.	3.375%	3/3/31	2,605	2,124
	CNA Financial Corp.	2.050%	8/15/30	4,902	3,862	7	Fairfax Financial Holdings Ltd.	5.625%	8/16/32	9,600	9,015
4	CNO Financial Group Inc.	5.250%	5/30/29	8,402	7,989		Fidelity National Financial Inc.	4.500%	8/15/28	8,000	7,596
4	Comerica Bank	2.500%	7/23/24	2,653	2,547		Fidelity National Financial Inc.	3.400%	6/15/30	12,391	10,461
4	Comerica Bank	4.000%	7/27/25	3,261	3,157		Fidelity National Financial Inc.	2.450%	3/15/31	8,833	6,693
	Comerica Inc.	4.000%	2/1/29	2,529	2,367		Fidelity National Financial Inc.	3.200%	9/17/51	11,000	6,426
	Cooperatieve Rabobank UA	0.375%	1/12/24	15,875	15,127		Fifth Third Bancorp	1.625%	5/5/23	2,686	2,655
	Cooperatieve Rabobank UA	3.875%	8/22/24	9,000	8,844		Fifth Third Bancorp	4.300%	1/16/24	15,040	14,896
	Cooperatieve Rabobank UA	1.375%	1/10/25	8,715	8,156		Fifth Third Bancorp	3.650%	1/25/24	42,964	42,332
4	Cooperatieve Rabobank UA	3.375%	5/21/25	23,990	23,261		Fifth Third Bancorp	2.375%	1/28/25	25,321	24,014
	Cooperatieve Rabobank UA	4.375%	8/4/25	17,082	16,668		Fifth Third Bancorp	2.550%	5/5/27	13,032	11,730
4	Cooperatieve Rabobank UA	3.750%	7/21/26	19,258	18,137		Fifth Third Bancorp	1.707%	11/1/27	7,727	6,820
4	Cooperatieve Rabobank UA	5.250%	5/24/41	14,226	14,397		Fifth Third Bancorp	3.950%	3/14/28	15,929	15,220
	Cooperatieve Rabobank UA	5.750%	12/1/43	16,314	15,613		Fifth Third Bancorp	4.055%	4/25/28	3,182	3,022
	Cooperatieve Rabobank UA	5.250%	8/4/45	19,036	17,164		Fifth Third Bancorp	4.772%	7/28/30	6,481	6,172
7	Corebridge Financial Inc.	3.500%	4/4/25	12,600	12,077		Fifth Third Bancorp	8.250%	3/1/38	14,331	17,689
7	Corebridge Financial Inc.	3.650%	4/5/27	11,825	11,016		Fifth Third Bank NA	3.950%	7/28/25	13,054	12,843
7	Corebridge Financial Inc.	3.850%	4/5/29	13,495	12,294	4	Fifth Third Bank NA	5.852%	10/27/25	10,555	10,653
7	Corebridge Financial Inc.	3.900%	4/5/32	14,970	13,112		Fifth Third Bank NA	3.850%	3/15/26	13,841	13,213
7	Corebridge Financial Inc.	4.350%	4/5/42	8,165	6,677	4	Fifth Third Bank NA	2.250%	2/1/27	7,425	6,697
	Credit Suisse AG	1.000%	5/5/23	27,084	26,519		First American Financial Corp.	4.600%	11/15/24	5,505	5,419
	Credit Suisse AG	0.495%	2/2/24	5,444	5,054		First American Financial Corp.	4.000%	5/15/30	200	169
	Credit Suisse AG	4.750%	8/9/24	5,301	5,064		First American Financial Corp.	2.400%	8/15/31	9,888	7,229
4	Credit Suisse AG	3.625%	9/9/24	25,025	23,356		First Horizon Corp.	4.000%	5/26/25	4,865	4,729
	Credit Suisse AG	3.700%	2/21/25	300	276						

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
4	First Republic Bank	4.375%	8/1/46	4,385	3,329					
4	First Republic Bank	4.625%	2/13/47	5,244	4,117					
	First-Citizens Bank & Trust Co.	6.125%	3/9/28	7,416	7,566	4				
	Franklin BSP Lending Corp.	3.250%	3/30/26	4,175	3,647	4				
	Franklin Resources Inc.	2.850%	3/30/25	6,262	5,968					
	Franklin Resources Inc.	1.600%	10/30/30	6,721	5,167					
	Franklin Resources Inc.	2.950%	8/12/51	6,178	3,842					
	FS KKR Capital Corp.	4.625%	7/15/24	8,124	7,864	4				
	FS KKR Capital Corp.	4.125%	2/1/25	7,026	6,603					
	FS KKR Capital Corp.	3.400%	1/15/26	15,078	13,390					
	FS KKR Capital Corp.	2.625%	1/15/27	5,571	4,657					
	FS KKR Capital Corp.	3.125%	10/12/28	4,440	3,591					
	GATX Corp.	4.350%	2/15/24	129	127					
	GATX Corp.	3.250%	3/30/25	5,106	4,870					
	GATX Corp.	3.250%	9/15/26	3,315	3,086					
	GATX Corp.	3.850%	3/30/27	16,206	15,156					
	GATX Corp.	3.500%	3/15/28	7,278	6,591					
	GATX Corp.	4.550%	11/7/28	6,050	5,739					
	GATX Corp.	4.700%	4/1/29	3,859	3,678					
	GATX Corp.	4.000%	6/30/30	4,398	3,911					
	GATX Corp.	1.900%	6/1/31	6,000	4,470					
	GATX Corp.	3.500%	6/1/32	3,000	2,492					
	GATX Corp.	5.200%	3/15/44	1,331	1,150					
	GATX Corp.	4.500%	3/30/45	1,952	1,510					
	GATX Corp.	3.100%	6/1/51	7,242	4,351					
	GE Capital Funding LLC	3.450%	5/15/25	17,761	17,064					
	GE Capital Funding LLC	4.550%	5/15/32	8,364	7,938					
	Globe Life Inc.	4.550%	9/15/28	6,367	6,188	4				
	Globe Life Inc.	2.150%	8/15/30	6,660	5,245	4				
	Goldman Sachs BDC Inc.	3.750%	2/10/25	3,575	3,441	4				
	Goldman Sachs BDC Inc.	2.875%	1/15/26	8,250	7,575					
	Goldman Sachs Capital I	6.345%	2/15/34	13,412	13,879	4				
	Goldman Sachs Group Inc.	3.625%	2/20/24	25,691	25,255	4				
	Goldman Sachs Group Inc.	4.000%	3/3/24	53,156	52,480					
	Goldman Sachs Group Inc.	0.673%	3/8/24	65	64					
	Goldman Sachs Group Inc.	3.000%	3/15/24	30,962	30,193	4				
4	Goldman Sachs Group Inc.	3.850%	7/8/24	12,662	12,422					
	Goldman Sachs Group Inc.	0.925%	10/21/24	50	48					
	Goldman Sachs Group Inc.	3.500%	1/23/25	41,809	40,454					
	Goldman Sachs Group Inc.	1.757%	1/24/25	36,346	34,784	4				
	Goldman Sachs Group Inc.	3.500%	4/1/25	8,523	8,205					
	Goldman Sachs Group Inc.	3.750%	5/22/25	25,979	25,149	4				
4	Goldman Sachs Group Inc.	3.272%	9/29/25	63,434	61,002	4				
	Goldman Sachs Group Inc.	4.250%	10/21/25	21,695	21,221					
	Goldman Sachs Group Inc.	3.750%	2/25/26	35,606	34,315					
	Goldman Sachs Group Inc.	3.500%	11/16/26	52,477	49,298					
4	Goldman Sachs Group Inc.	1.093%	12/9/26	20,063	17,712					
	Goldman Sachs Group Inc.	5.950%	1/15/27	21,781	22,358	4				
	Goldman Sachs Group Inc.	3.850%	1/26/27	41,235	39,262					
	Goldman Sachs Group Inc.	1.431%	3/9/27	9,085	7,949					
	Goldman Sachs Group Inc.	4.387%	6/15/27	920	887	4				
	Goldman Sachs Group Inc.	1.542%	9/10/27	7,910	6,833					
	Goldman Sachs Group Inc.	1.948%	10/21/27	33,052	28,845	4				
	Goldman Sachs Group Inc.	2.640%	2/24/28	27,070	24,085					
	Goldman Sachs Group Inc.	3.615%	3/15/28	32,920	30,566					
4	Goldman Sachs Group Inc.	3.691%	6/5/28	36,444	33,855	4				
	Goldman Sachs Group Inc.	4.482%	8/23/28	10,340	9,890	4				
4	Goldman Sachs Group Inc.	3.814%	4/23/29	86,268	78,486	4				
4	Goldman Sachs Group Inc.	4.223%	5/1/29	23,437	21,830	4				
	Goldman Sachs Group Inc.	2.600%	2/7/30	6,378	5,324					
	Goldman Sachs Group Inc.	3.800%	3/15/30	73,295	65,775					
	Goldman Sachs Group Inc.	1.992%	1/27/32	26,114	19,879	4				
	Goldman Sachs Group Inc.	2.615%	4/22/32	66,960	53,362					
	Goldman Sachs Group Inc.	2.383%	7/21/32	25,821	20,016					
	Goldman Sachs Group Inc.	2.650%	10/21/32	41,164	32,492					
	Goldman Sachs Group Inc.	6.125%	2/15/33	3,762	3,909	4				
	Goldman Sachs Group Inc.	3.102%	2/24/33	103,114	84,083	4				
	Goldman Sachs Group Inc.	6.450%	5/1/36	21,179	22,099					
	Goldman Sachs Group Inc.	6.750%	10/1/37	51,925	55,303					
	Goldman Sachs Group Inc.	4.017%	10/31/38	60,501	49,621	4				
	Goldman Sachs Group Inc.	4.411%	4/23/39	57,660	49,718	4				
	Goldman Sachs Group Inc.	6.250%	2/1/41	18,403	19,179					
	Goldman Sachs Group Inc.	3.210%	4/22/42	30,478	21,938					
	Goldman Sachs Group Inc.	3.436%	2/24/43	7,291	5,373					
	Goldman Sachs Group Inc.	4.800%	7/8/44	25,140	22,210	4				
	Goldman Sachs Group Inc.	5.150%	5/22/45	36,324	32,853					
	Goldman Sachs Group Inc.	4.750%	10/21/45	3,257	2,860					
	Golub Capital BDC Inc.	3.375%	4/15/24	8,988	8,621					
	Golub Capital BDC Inc.	2.500%	8/24/26	2,762	2,347					
	Hanover Insurance Group Inc.	4.500%	4/15/26	6,507	6,341					
	Hanover Insurance Group Inc.	2.500%	9/1/30	2,000	1,539					
	Hartford Financial Services Group Inc.	2.800%	8/19/29	6,220	5,320					
	Hartford Financial Services Group Inc.	5.950%	10/15/36	4,545	4,510					
	Hartford Financial Services Group Inc.	6.100%	10/1/41	5,901	5,939					
	Hartford Financial Services Group Inc.	4.300%	4/15/43	7,465	5,908					
	Hartford Financial Services Group Inc.	4.400%	3/15/48	2,500	2,073					
	Hartford Financial Services Group Inc.	3.600%	8/19/49	17,606	12,743					
	Hartford Financial Services Group Inc.	2.900%	9/15/51	5,400	3,403					
	HSBC Bank USA NA	5.875%	11/1/34	2,603	2,462	4				
	HSBC Bank USA NA	5.625%	8/15/35	330	315	4				
	HSBC Bank USA NA	7.000%	1/15/39	9,259	9,997	4				
	HSBC Holdings plc	4.250%	3/14/24	36,338	35,708					
	HSBC Holdings plc	3.950%	5/18/24	22,080	21,891	4				
	HSBC Holdings plc	3.803%	3/11/25	32,129	31,292	4				
	HSBC Holdings plc	0.976%	5/24/25	1,667	1,542					
	HSBC Holdings plc	4.250%	8/18/25	2,762	2,659					
	HSBC Holdings plc	2.633%	11/7/25	30,592	28,816	4				
	HSBC Holdings plc	4.180%	12/9/25	41,040	39,839					
	HSBC Holdings plc	4.300%	3/8/26	46,113	44,622					
	HSBC Holdings plc	2.999%	3/10/26	26,964	25,341					
	HSBC Holdings plc	1.645%	4/18/26	22,710	20,506	4				
	HSBC Holdings plc	3.900%	5/25/26	53,157	50,699					
	HSBC Holdings plc	2.099%	6/4/26	88,886	81,025	4				
	HSBC Holdings plc	4.292%	9/12/26	57,981	55,633	4				
	HSBC Holdings plc	7.336%	11/3/26	15,850	16,485					
	HSBC Holdings plc	4.375%	11/23/26	21,271	20,445					
	HSBC Holdings plc	1.589%	5/24/27	26,276	22,645					
	HSBC Holdings plc	2.251%	11/22/27	31,440	27,235					
	HSBC Holdings plc	4.041%	3/13/28	31,087	28,671	4				
	HSBC Holdings plc	4.755%	6/9/28	45,821	43,389					
	HSBC Holdings plc	5.210%	8/11/28	22,830	21,985					
	HSBC Holdings plc	2.013%	9/22/28	57,129	47,678	4				
	HSBC Holdings plc	7.390%	11/3/28	20,145	21,143					
	HSBC Holdings plc	4.583%	6/19/29	30,077	27,652	4				
	HSBC Holdings plc	2.206%	8/17/29	22,715	18,346					
	HSBC Holdings plc	4.950%	3/31/30	14,556	13,903					
	HSBC Holdings plc	3.973%	5/22/30	40,172	35,109	4				
	HSBC Holdings plc	2.848%	6/4/31	17,654	14,111	4				
	HSBC Holdings plc	2.357%	8/18/31	17,624	13,501	4				
	HSBC Holdings plc	7.625%	5/17/32	8,260	8,281	4				
	HSBC Holdings plc	2.804%	5/24/32	32,444	25,044					
	HSBC Holdings plc	2.871%	11/22/32	40,852	31,283					
	HSBC Holdings plc	7.350%	11/27/32	2,040	1,938	4				
	HSBC Holdings plc	4.762%	3/29/33	15,440	13,361					
	HSBC Holdings plc	5.402%	8/11/33	10,540	9,791					
	HSBC Holdings plc	8.113%	11/3/33	17,295	18,328					
	HSBC Holdings plc	6.500%	5/2/36	20,727	20,064	4				
	HSBC Holdings plc	6.500%	9/15/37	40,835	39,316	4				

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	HSBC Holdings plc	6.800%	6/1/38	11,229	11,142	JPMorgan Chase & Co.	3.300%	4/1/26	59,443	56,428	
	HSBC Holdings plc	6.100%	1/14/42	7,403	7,731	4	JPMorgan Chase & Co.	2.083%	4/22/26	1,946	1,806
	HSBC Holdings plc	5.250%	3/14/44	39,054	33,076		JPMorgan Chase & Co.	4.080%	4/26/26	20,930	20,349
	HSBC USA Inc.	3.500%	6/23/24	11,988	11,670		JPMorgan Chase & Co.	3.200%	6/15/26	57,597	54,447
	Huntington Bancshares Inc.	2.625%	8/6/24	5,364	5,151		JPMorgan Chase & Co.	2.950%	10/1/26	58,302	54,389
	Huntington Bancshares Inc.	4.000%	5/15/25	6,243	6,086		JPMorgan Chase & Co.	7.625%	10/15/26	9,295	10,163
	Huntington Bancshares Inc.	2.550%	2/4/30	17,060	14,033		JPMorgan Chase & Co.	1.045%	11/19/26	11,351	10,022
	Huntington Bancshares Inc.	5.023%	5/17/33	8,125	7,716		JPMorgan Chase & Co.	4.125%	12/15/26	17,398	16,824
	Huntington National Bank	5.699%	11/18/25	16,478	16,528	4	JPMorgan Chase & Co.	3.960%	1/29/27	49,787	47,528
4	Huntington National Bank	4.270%	11/25/26	5,750	5,393		JPMorgan Chase & Co.	1.040%	2/4/27	3,185	2,773
	Huntington National Bank	4.552%	5/17/28	19,520	18,818		JPMorgan Chase & Co.	1.578%	4/22/27	6,007	5,287
	Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	7,900	7,508	4	JPMorgan Chase & Co.	8.000%	4/29/27	9,001	10,061
	ING Groep NV	3.550%	4/9/24	17,122	16,754		JPMorgan Chase & Co.	1.050%	6/28/27	225	189
	ING Groep NV	3.869%	3/28/26	9,700	9,311		JPMorgan Chase & Co.	1.470%	9/22/27	19,560	16,907
	ING Groep NV	3.950%	3/29/27	20,143	19,001		JPMorgan Chase & Co.	4.250%	10/1/27	16,867	16,225
	ING Groep NV	4.017%	3/28/28	4,640	4,333	4	JPMorgan Chase & Co.	3.625%	12/1/27	16,171	15,016
	ING Groep NV	4.550%	10/2/28	13,405	12,796		JPMorgan Chase & Co.	3.782%	2/1/28	78,557	73,479
	ING Groep NV	4.050%	4/9/29	3,955	3,642		JPMorgan Chase & Co.	2.947%	2/24/28	1,730	1,566
	ING Groep NV	2.727%	4/1/32	5,078	4,035	4	JPMorgan Chase & Co.	4.323%	4/26/28	27,930	26,626
	ING Groep NV	4.252%	3/28/33	12,433	10,989	4	JPMorgan Chase & Co.	3.540%	5/1/28	25,450	23,446
	Intercontinental Exchange Inc.	3.650%	5/23/25	9,793	9,584	4	JPMorgan Chase & Co.	2.182%	6/1/28	12,925	11,283
	Intercontinental Exchange Inc.	3.750%	12/1/25	16,233	15,806	4	JPMorgan Chase & Co.	4.851%	7/25/28	17,866	17,442
	Intercontinental Exchange Inc.	3.100%	9/15/27	4,597	4,267	4	JPMorgan Chase & Co.	3.509%	1/23/29	45,555	41,319
	Intercontinental Exchange Inc.	4.000%	9/15/27	6,406	6,188	4	JPMorgan Chase & Co.	4.005%	4/23/29	25,412	23,540
	Intercontinental Exchange Inc.	3.750%	9/21/28	7,735	7,318	4	JPMorgan Chase & Co.	2.069%	6/1/29	34,252	28,604
	Intercontinental Exchange Inc.	4.350%	6/15/29	6,253	6,049	4	JPMorgan Chase & Co.	4.203%	7/23/29	35,487	33,054
	Intercontinental Exchange Inc.	2.100%	6/15/30	21,874	17,851	4	JPMorgan Chase & Co.	4.452%	12/5/29	25,836	24,288
	Intercontinental Exchange Inc.	1.850%	9/15/32	33,686	25,346	4	JPMorgan Chase & Co.	3.702%	5/6/30	50,060	44,801
	Intercontinental Exchange Inc.	4.600%	3/15/33	23,390	22,435	4	JPMorgan Chase & Co.	4.565%	6/14/30	750	708
	Intercontinental Exchange Inc.	2.650%	9/15/40	8,458	5,884	4	JPMorgan Chase & Co.	8.750%	9/1/30	2,714	3,143
	Intercontinental Exchange Inc.	4.250%	9/21/48	13,434	11,250	4	JPMorgan Chase & Co.	2.739%	10/15/30	78,031	65,528
	Intercontinental Exchange Inc.	3.000%	6/15/50	18,940	12,675	4	JPMorgan Chase & Co.	4.493%	3/24/31	37,750	35,303
	Intercontinental Exchange Inc.	4.950%	6/15/52	19,400	18,001	4	JPMorgan Chase & Co.	2.522%	4/22/31	20,281	16,592
	Intercontinental Exchange Inc.	3.000%	9/15/60	28,124	17,544	4	JPMorgan Chase & Co.	2.956%	5/13/31	44,474	36,617
	Intercontinental Exchange Inc.	5.200%	6/15/62	10,907	10,353		JPMorgan Chase & Co.	1.764%	11/19/31	27,535	20,880
	Invesco Finance plc	4.000%	1/30/24	13,599	13,490		JPMorgan Chase & Co.	1.953%	2/4/32	54,546	41,753
	Invesco Finance plc	3.750%	1/15/26	2,346	2,252		JPMorgan Chase & Co.	2.580%	4/22/32	64,207	51,368
	Invesco Finance plc	5.375%	11/30/43	10,862	10,088		JPMorgan Chase & Co.	2.545%	11/8/32	45,598	36,033
	Jackson Financial Inc.	3.125%	11/23/31	6,042	4,658		JPMorgan Chase & Co.	2.963%	1/25/33	50,749	41,256
	Jackson Financial Inc.	4.000%	11/23/51	7,789	4,961		JPMorgan Chase & Co.	4.586%	4/26/33	8,567	7,931
	Janus Henderson US Holdings Inc.	4.875%	8/1/25	3,950	3,886		JPMorgan Chase & Co.	4.912%	7/25/33	62,770	59,713
	Jefferies Financial Group Inc.	4.850%	1/15/27	6,935	6,817		JPMorgan Chase & Co.	5.717%	9/14/33	13,645	13,408
	Jefferies Financial Group Inc.	6.450%	6/8/27	2,473	2,563	4	JPMorgan Chase & Co.	6.400%	5/15/38	17,177	18,609
	Jefferies Financial Group Inc.	4.150%	1/23/30	18,315	16,365	4	JPMorgan Chase & Co.	3.882%	7/24/38	46,671	38,756
	Jefferies Financial Group Inc.	2.750%	10/15/32	910	683		JPMorgan Chase & Co.	5.500%	10/15/40	15,776	15,702
	Jefferies Financial Group Inc.	6.250%	1/15/36	4,242	4,278	4	JPMorgan Chase & Co.	3.109%	4/22/41	45,849	33,283
	Jefferies Financial Group Inc.	6.500%	1/20/43	5,559	5,428		JPMorgan Chase & Co.	5.600%	7/15/41	10,587	10,610
	JPMorgan Chase & Co.	3.375%	5/1/23	33,659	33,488		JPMorgan Chase & Co.	2.525%	11/19/41	33,144	21,751
	JPMorgan Chase & Co.	2.700%	5/18/23	7,853	7,782		JPMorgan Chase & Co.	5.400%	1/6/42	12,821	12,603
	JPMorgan Chase & Co.	3.875%	2/1/24	24,242	23,961		JPMorgan Chase & Co.	3.157%	4/22/42	25,265	18,368
4	JPMorgan Chase & Co.	3.625%	5/13/24	33,443	32,882		JPMorgan Chase & Co.	5.625%	8/16/43	13,830	13,517
	JPMorgan Chase & Co.	1.514%	6/1/24	14,853	14,608	4	JPMorgan Chase & Co.	4.850%	2/1/44	5,935	5,451
	JPMorgan Chase & Co.	3.875%	9/10/24	64,977	63,560	4	JPMorgan Chase & Co.	4.950%	6/1/45	13,660	12,238
	JPMorgan Chase & Co.	3.125%	1/23/25	28,703	27,706	4	JPMorgan Chase & Co.	4.260%	2/22/48	26,959	22,144
	JPMorgan Chase & Co.	0.563%	2/16/25	725	684	4	JPMorgan Chase & Co.	4.032%	7/24/48	30,722	24,385
4	JPMorgan Chase & Co.	3.220%	3/1/25	41,155	40,000	4	JPMorgan Chase & Co.	3.964%	11/15/48	86,314	67,572
	JPMorgan Chase & Co.	0.824%	6/1/25	7,611	7,099	4	JPMorgan Chase & Co.	3.897%	1/23/49	34,955	26,938
	JPMorgan Chase & Co.	0.969%	6/23/25	17,046	15,895	4	JPMorgan Chase & Co.	3.109%	4/22/51	62,447	41,490
	JPMorgan Chase & Co.	3.900%	7/15/25	51,628	50,518	4	JPMorgan Chase & Co.	3.328%	4/22/52	29,030	19,997
	JPMorgan Chase & Co.	0.768%	8/9/25	7,937	7,322		Kemper Corp.	4.350%	2/15/25	2,647	2,576
4	JPMorgan Chase & Co.	2.301%	10/15/25	29,794	28,046	4	Kemper Corp.	2.400%	9/30/30	5,640	4,366
	JPMorgan Chase & Co.	1.561%	12/10/25	26,234	24,274	4	Kemper Corp.	3.800%	2/23/32	5,175	4,319
	JPMorgan Chase & Co.	5.546%	12/15/25	20,855	20,856	4	KeyBank NA	3.300%	6/1/25	16,308	15,688
	JPMorgan Chase & Co.	2.595%	2/24/26	27,489	25,856	4	KeyBank NA	4.150%	8/8/25	7,975	7,799
4	JPMorgan Chase & Co.	2.005%	3/13/26	1,536	1,422	4	KeyBank NA	3.400%	5/20/26	18,292	17,155
						4	KeyBank NA	5.850%	11/15/27	5,850	6,021
						4	KeyBank NA	4.390%	12/14/27	2,155	2,069

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	KeyBank NA	6.950%	2/1/28	3,723	3,913		Marsh & McLennan Cos. Inc.	3.875%	3/15/24	24,187	23,851
4	KeyBank NA	4.900%	8/8/32	14,555	13,429		Marsh & McLennan Cos. Inc.	3.500%	6/3/24	6,070	5,944
4	KeyCorp	4.150%	10/29/25	12,310	12,016		Marsh & McLennan Cos. Inc.	3.500%	3/10/25	12,714	12,344
4	KeyCorp	2.250%	4/6/27	680	605		Marsh & McLennan Cos. Inc.	3.750%	3/14/26	7,684	7,453
4	KeyCorp	4.100%	4/30/28	14,275	13,572		Marsh & McLennan Cos. Inc.	4.375%	3/15/29	16,635	16,079
4	KeyCorp	2.550%	10/1/29	15,890	13,386		Marsh & McLennan Cos. Inc.	2.250%	11/15/30	9,250	7,566
4	KeyCorp	4.789%	6/1/33	3,540	3,344		Marsh & McLennan Cos. Inc.	5.875%	8/1/33	4,736	4,986
	Landesbank						Marsh & McLennan Cos. Inc.	4.750%	3/15/39	21,883	20,143
	Baden-Wuerttemberg	7.625%	2/1/23	1,830	1,833		Marsh & McLennan Cos. Inc.	4.350%	1/30/47	5,593	4,706
	Lazard Group LLC	3.750%	2/13/25	2,241	2,165		Marsh & McLennan Cos. Inc.	4.200%	3/1/48	5,645	4,666
	Lazard Group LLC	3.625%	3/1/27	13,882	12,862		Marsh & McLennan Cos. Inc.	4.900%	3/15/49	10,420	9,695
	Lazard Group LLC	4.500%	9/19/28	7,332	6,790		Marsh & McLennan Cos. Inc.	2.900%	12/15/51	445	286
	Lazard Group LLC	4.375%	3/11/29	3,673	3,393		Marsh & McLennan Cos. Inc.	6.250%	11/1/52	4,000	4,466
	Legg Mason Inc.	4.750%	3/15/26	5,010	5,016		Mastercard Inc.	3.375%	4/1/24	19,707	19,349
	Legg Mason Inc.	5.625%	1/15/44	8,378	8,197		Mastercard Inc.	2.000%	3/3/25	14,392	13,637
	Lincoln National Corp.	3.625%	12/12/26	11,014	10,342		Mastercard Inc.	2.950%	11/21/26	22,890	21,599
	Lincoln National Corp.	3.800%	3/1/28	11,746	10,796		Mastercard Inc.	3.300%	3/26/27	16,799	16,010
	Lincoln National Corp.	3.050%	1/15/30	9,613	7,939		Mastercard Inc.	3.500%	2/26/28	5,926	5,627
	Lincoln National Corp.	3.400%	1/15/31	4,500	3,714		Mastercard Inc.	2.950%	6/1/29	14,540	13,127
	Lincoln National Corp.	6.300%	10/9/37	4,329	4,249		Mastercard Inc.	3.350%	3/26/30	20,516	18,798
	Lincoln National Corp.	7.000%	6/15/40	7,172	7,425		Mastercard Inc.	1.900%	3/15/31	4,950	4,020
	Lincoln National Corp.	4.350%	3/1/48	2,021	1,516		Mastercard Inc.	2.000%	11/18/31	16,176	13,037
	Lincoln National Corp.	4.375%	6/15/50	3,132	2,365		Mastercard Inc.	3.800%	11/21/46	9,403	7,887
	Lloyds Bank plc	3.500%	5/14/25	433	418		Mastercard Inc.	3.950%	2/26/48	9,013	7,720
	Lloyds Banking Group plc	4.050%	8/16/23	39,485	39,213		Mastercard Inc.	3.650%	6/1/49	11,961	9,747
	Lloyds Banking Group plc	3.900%	3/12/24	11,500	11,287		Mastercard Inc.	3.850%	3/26/50	20,537	17,223
	Lloyds Banking Group plc	4.500%	11/4/24	16,048	15,673		Mastercard Inc.	2.950%	3/15/51	7,169	5,097
	Lloyds Banking Group plc	4.450%	5/8/25	10,309	10,104		Mercury General Corp.	4.400%	3/15/27	4,945	4,637
4	Lloyds Banking Group plc	3.870%	7/9/25	14,168	13,731	4	MetLife Inc.	4.368%	9/15/23	13,030	12,973
	Lloyds Banking Group plc	4.582%	12/10/25	40,355	38,974		MetLife Inc.	3.600%	4/10/24	15,889	15,606
4	Lloyds Banking Group plc	2.438%	2/5/26	3,540	3,289		MetLife Inc.	3.000%	3/1/25	16,495	15,886
	Lloyds Banking Group plc	3.511%	3/18/26	7,265	6,907		MetLife Inc.	3.600%	11/13/25	9,432	9,170
	Lloyds Banking Group plc	4.650%	3/24/26	12,582	12,028		MetLife Inc.	4.550%	3/23/30	31,741	31,258
	Lloyds Banking Group plc	4.716%	8/11/26	5,200	5,080		MetLife Inc.	6.375%	6/15/34	4,679	5,198
	Lloyds Banking Group plc	3.750%	1/11/27	29,003	26,991	4	MetLife Inc.	6.400%	12/15/36	12,587	12,241
	Lloyds Banking Group plc	3.750%	3/18/28	2,130	1,964	4	MetLife Inc.	10.750%	8/1/39	1,035	1,383
	Lloyds Banking Group plc	4.375%	3/22/28	37,171	35,180		MetLife Inc.	5.875%	2/6/41	22,749	23,413
	Lloyds Banking Group plc	4.550%	8/16/28	17,264	16,141		MetLife Inc.	4.125%	8/13/42	20,513	17,394
4	Lloyds Banking Group plc	3.574%	11/7/28	46,682	41,982		MetLife Inc.	4.875%	11/13/43	11,668	10,844
	Lloyds Banking Group plc	4.976%	8/11/33	34,915	32,021		MetLife Inc.	4.721%	12/15/44	12,880	11,666
	Lloyds Banking Group plc	7.953%	11/15/33	7,275	7,710		MetLife Inc.	4.050%	3/1/45	8,900	7,425
	Lloyds Banking Group plc	5.300%	12/1/45	5,002	4,277		MetLife Inc.	4.600%	5/13/46	1,946	1,761
	Lloyds Banking Group plc	3.369%	12/14/46	10,080	6,586		MetLife Inc.	5.000%	7/15/52	17,810	17,090
	Lloyds Banking Group plc	4.344%	1/9/48	13,744	10,066		Mitsubishi UFJ Financial Group Inc.				
	Loews Corp.	3.750%	4/1/26	410	396		Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	3,852	3,775
	Loews Corp.	3.200%	5/15/30	9,220	8,131		Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	25,010	24,456
	Loews Corp.	6.000%	2/1/35	6,143	6,288		Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	15,945	15,338
	Loews Corp.	4.125%	5/15/43	7,362	5,979		Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	21,322	19,963
	M&T Bank Corp.	4.000%	7/15/24	3,940	3,862		Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	36,599	35,621
	M&T Bank Corp.	4.553%	8/16/28	12,000	11,617		Mitsubishi UFJ Financial Group Inc.	1.412%	7/17/25	15,489	14,066
	Main Street Capital Corp.	5.200%	5/1/24	4,406	4,339		Mitsubishi UFJ Financial Group Inc.	4.788%	7/18/25	11,006	10,887
	Main Street Capital Corp.	3.000%	7/14/26	8,135	7,017		Mitsubishi UFJ Financial Group Inc.	5.063%	9/12/25	14,440	14,348
4	Manufacturers & Traders Trust Co.	2.900%	2/6/25	13,777	13,194		Mitsubishi UFJ Financial Group Inc.	3.837%	4/17/26	4,140	3,991
	Manufacturers & Traders Trust Co.	5.400%	11/21/25	6,200	6,239		Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	15,124	13,835
4	Manufacturers & Traders Trust Co.	3.400%	8/17/27	4,627	4,222		Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	57,896	54,823
	Manulife Financial Corp.	4.150%	3/4/26	17,840	17,368		Mitsubishi UFJ Financial Group Inc.	1.538%	7/20/27	11,150	9,681
4	Manulife Financial Corp.	4.061%	2/24/32	10,400	9,476						
	Manulife Financial Corp.	3.703%	3/16/32	6,340	5,633						
	Manulife Financial Corp.	5.375%	3/4/46	10,728	10,347						
	Markel Corp.	3.500%	11/1/27	6,995	6,448						
	Markel Corp.	3.350%	9/17/29	3,825	3,317						
	Markel Corp.	5.000%	4/5/46	6,438	5,597						
	Markel Corp.	4.300%	11/1/47	5,483	4,291						
	Markel Corp.	5.000%	5/20/49	4,981	4,364						
	Markel Corp.	4.150%	9/17/50	6,850	5,233						
	Markel Corp.	3.450%	5/7/52	8,250	5,550						
	Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	5,990						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	26,783	24,639	4	Morgan Stanley	4.350%	9/8/26	51,779	50,328
Mitsubishi UFJ Financial Group Inc.	2.341%	1/19/28	19,975	17,601		Morgan Stanley	6.138%	10/16/26	18,210	18,623
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	16,229	15,329		Morgan Stanley	0.985%	12/10/26	13,505	11,852
Mitsubishi UFJ Financial Group Inc.	4.080%	4/19/28	10,000	9,422	4	Morgan Stanley	3.625%	1/20/27	41,479	39,157
Mitsubishi UFJ Financial Group Inc.	5.017%	7/20/28	11,765	11,485		Morgan Stanley	3.950%	4/23/27	50,778	48,048
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	6,670	6,253	4	Morgan Stanley	1.593%	5/4/27	57,377	50,370
Mitsubishi UFJ Financial Group Inc.	5.354%	9/13/28	12,365	12,251		Morgan Stanley	1.512%	7/20/27	23,090	20,053
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	21,958	20,262	4	Morgan Stanley	2.475%	1/21/28	10,894	9,678
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	24,654	21,589		Morgan Stanley	4.210%	4/20/28	22,055	20,949
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	33,070	27,372	4	Morgan Stanley	3.591%	7/22/28	55,913	51,392
Mitsubishi UFJ Financial Group Inc.	2.048%	7/17/30	10,100	7,970	4	Morgan Stanley	6.296%	10/18/28	21,022	21,669
Mitsubishi UFJ Financial Group Inc.	2.309%	7/20/32	27,101	20,897	4	Morgan Stanley	3.772%	1/24/29	16,069	14,707
Mitsubishi UFJ Financial Group Inc.	2.494%	10/13/32	6,611	5,151	4	Morgan Stanley	4.431%	1/23/30	35,533	33,173
Mitsubishi UFJ Financial Group Inc.	2.852%	1/19/33	20,265	16,134	4	Morgan Stanley	2.699%	1/22/31	72,725	60,186
Mitsubishi UFJ Financial Group Inc.	4.315%	4/19/33	8,475	7,627	4	Morgan Stanley	3.622%	4/1/31	61,565	53,857
Mitsubishi UFJ Financial Group Inc.	5.133%	7/20/33	11,135	10,645	4	Morgan Stanley	1.794%	2/13/32	60,723	45,515
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	3,619	3,136	4	Morgan Stanley	7.250%	4/1/32	16,335	18,345
Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	4,120	3,509	4	Morgan Stanley	1.928%	4/28/32	26,386	19,936
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	21,102	17,089	4	Morgan Stanley	2.239%	7/21/32	53,800	41,220
Mizuho Financial Group Inc.	2.839%	7/16/25	29,315	27,934	4	Morgan Stanley	2.511%	10/20/32	16,915	13,221
Mizuho Financial Group Inc.	2.555%	9/13/25	16,790	15,851	4	Morgan Stanley	2.943%	1/21/33	35,605	28,877
Mizuho Financial Group Inc.	2.226%	5/25/26	2,542	2,340	4	Morgan Stanley	4.889%	7/20/33	10,038	9,427
Mizuho Financial Group Inc.	3.663%	2/28/27	2,618	2,432	4	Morgan Stanley	6.342%	10/18/33	38,740	40,529
Mizuho Financial Group Inc.	1.234%	5/22/27	28,718	24,859	4	Morgan Stanley	2.484%	9/16/36	27,321	19,929
Mizuho Financial Group Inc.	1.554%	7/9/27	10,533	9,167	4	Morgan Stanley	5.297%	4/20/37	16,875	15,441
Mizuho Financial Group Inc.	4.018%	3/5/28	20,971	19,767	4	Morgan Stanley	3.971%	7/22/38	28,548	23,971
Mizuho Financial Group Inc.	4.254%	9/11/29	17,600	16,241	4	Morgan Stanley	4.457%	4/22/39	25,523	22,413
Mizuho Financial Group Inc.	3.153%	7/16/30	32,475	27,770	4	Morgan Stanley	3.217%	4/22/42	10,167	7,511
Mizuho Financial Group Inc.	2.869%	9/13/30	5,420	4,525	4	Morgan Stanley	6.375%	7/24/42	36,078	39,305
Mizuho Financial Group Inc.	2.201%	7/10/31	5,607	4,379	4	Morgan Stanley	4.300%	1/27/45	49,032	41,684
Mizuho Financial Group Inc.	1.979%	9/8/31	1,761	1,344	4	Morgan Stanley	4.375%	1/22/47	8,447	7,201
Mizuho Financial Group Inc.	2.172%	5/22/32	25,440	19,347	4	Morgan Stanley	5.597%	3/24/51	19,281	19,257
Morgan Stanley	4.100%	5/22/23	27,812	27,712	4	Morgan Stanley	2.802%	1/25/52	30,768	19,107
Morgan Stanley	0.529%	1/25/24	250	248		Morgan Stanley Domestic Holdings Inc.	3.800%	8/24/27	7,801	7,399
Morgan Stanley	3.875%	4/29/24	46,731	46,018		Morgan Stanley Domestic Holdings Inc.	4.500%	6/20/28	5,288	5,150
Morgan Stanley	3.700%	10/23/24	39,469	38,553	4	Munich Re America Corp.	7.450%	12/15/26	2,450	2,648
Morgan Stanley	0.791%	1/22/25	24,539	23,239	4	Nasdaq Inc.	3.850%	6/30/26	9,795	9,454
Morgan Stanley	3.620%	4/17/25	16,913	16,497	4	Nasdaq Inc.	1.650%	1/15/31	9,750	7,459
Morgan Stanley	0.790%	5/30/25	42,688	39,775	4	Nasdaq Inc.	2.500%	12/21/40	10,270	6,663
Morgan Stanley	2.720%	7/22/25	12,797	12,242	4	Nasdaq Inc.	3.250%	4/28/50	8,936	6,029
Morgan Stanley	4.000%	7/23/25	57,470	56,160	4	Nasdaq Inc.	3.950%	3/7/52	5,500	4,209
Morgan Stanley	0.864%	10/21/25	991	911	4	National Australia Bank Ltd.	5.132%	11/22/24	6,000	6,016
Morgan Stanley	1.164%	10/21/25	21,383	19,675	4	National Australia Bank Ltd.	3.375%	1/14/26	9,551	9,125
Morgan Stanley	5.000%	11/24/25	29,639	29,543	4	National Australia Bank Ltd.	2.500%	7/12/26	23,940	22,055
Morgan Stanley	3.875%	1/27/26	44,560	43,153	4	Nationwide Financial Services Inc.	6.750%	5/15/37	1,339	1,282
Morgan Stanley	2.630%	2/18/26	9,097	8,549	4	NatWest Group plc	2.359%	5/22/24	6,531	6,438
Morgan Stanley	2.188%	4/28/26	12,002	11,138	4	NatWest Group plc	4.269%	3/22/25	10,319	10,078
Morgan Stanley	4.679%	7/17/26	6,408	6,304	4	NatWest Group plc	4.800%	4/5/26	9,043	8,842
Morgan Stanley	3.125%	7/27/26	38,147	35,587	4	NatWest Group plc	7.472%	11/10/26	11,650	12,131
Morgan Stanley	6.250%	8/9/26	23,655	24,629	4	NatWest Group plc	1.642%	6/14/27	11,000	9,532
					4	NatWest Group plc	3.073%	5/22/28	28,049	25,052
					4	NatWest Group plc	5.516%	9/30/28	5,100	5,050
					4	NatWest Group plc	4.892%	5/18/29	41,232	38,867
					4	NatWest Group plc	3.754%	11/1/29	5,879	5,455
					4	NatWest Group plc	5.076%	1/27/30	45,926	43,211
					4	NatWest Group plc	4.445%	5/8/30	7,840	7,118
					4	NatWest Group plc	3.032%	11/28/35	21,719	16,023
						Nomura Holdings Inc.	2.648%	1/16/25	12,793	12,083
						Nomura Holdings Inc.	5.099%	7/3/25	5,680	5,622
						Nomura Holdings Inc.	1.851%	7/16/25	20,596	18,749
						Nomura Holdings Inc.	1.653%	7/14/26	17,565	15,330
						Nomura Holdings Inc.	2.329%	1/22/27	15,810	13,859
						Nomura Holdings Inc.	5.386%	7/6/27	9,500	9,373
						Nomura Holdings Inc.	2.172%	7/14/28	10,985	9,081

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	Royal Bank of Canada	4.240%	8/3/27	5,890	5,744	Sumitomo Mitsui Financial Group Inc.	1.902%	9/17/28	16,100	13,302	
	Royal Bank of Canada	6.000%	11/1/27	25,920	26,991	Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	8,005	7,526	
4	Royal Bank of Canada	2.300%	11/3/31	35,128	28,193	Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	22,630	19,632	
	Royal Bank of Canada	3.875%	5/4/32	12,910	11,776	Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	7,063	6,067	
	Santander Holdings USA Inc.	3.500%	6/7/24	9,090	8,836	Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	14,820	12,473	
	Santander Holdings USA Inc.	4.260%	6/9/25	4,745	4,598	Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	29,065	24,379	
	Santander Holdings USA Inc.	4.500%	7/17/25	27,061	26,470	Sumitomo Mitsui Financial Group Inc.	2.130%	7/8/30	3,751	2,972	
	Santander Holdings USA Inc.	3.244%	10/5/26	52,780	48,871	Sumitomo Mitsui Financial Group Inc.	2.142%	9/23/30	760	586	
	Santander Holdings USA Inc.	4.400%	7/13/27	29,789	28,410	Sumitomo Mitsui Financial Group Inc.	1.710%	1/12/31	11,578	8,708	
	Santander UK Group Holdings plc	1.089%	3/15/25	11,127	10,414	Sumitomo Mitsui Financial Group Inc.	2.222%	9/17/31	7,295	5,625	
4	Santander UK Group Holdings plc	1.532%	8/21/26	20,170	17,756	Sumitomo Mitsui Financial Group Inc.	2.296%	1/12/41	6,268	3,932	
4	Santander UK Group Holdings plc	3.823%	11/3/28	8,057	7,185	Sumitomo Mitsui Financial Group Inc.	2.930%	9/17/41	3,354	2,242	
	Santander UK Group Holdings plc	2.896%	3/15/32	15,423	11,919	SVB Financial Group	3.500%	1/29/25	10,166	9,757	
	Santander UK plc	4.000%	3/13/24	30,110	29,748	SVB Financial Group	1.800%	10/28/26	10,150	8,899	
	Santander UK plc	2.875%	6/18/24	7,940	7,659	SVB Financial Group	4.345%	4/29/28	4,651	4,395	
	Selective Insurance Group Inc.	5.375%	3/1/49	3,010	2,566	SVB Financial Group	2.100%	5/15/28	3,354	2,793	
4	Signature Bank	4.000%	10/15/30	3,127	2,852	SVB Financial Group	3.125%	6/5/30	3,936	3,224	
	Sixth Street Specialty Lending Inc.	3.875%	11/1/24	4,676	4,503	SVB Financial Group	1.800%	2/2/31	6,957	5,056	
7	Societe Generale SA	3.000%	1/22/30	1,000	815	SVB Financial Group	4.570%	4/29/33	1,549	1,363	
7	Standard Chartered plc	4.644%	4/1/31	1,000	899	Synchrony Financial	4.375%	3/19/24	4,135	4,060	
	State Street Corp.	3.100%	5/15/23	16,329	16,216	Synchrony Financial	4.250%	8/15/24	9,031	8,827	
	State Street Corp.	3.300%	12/16/24	3,015	2,940	Synchrony Financial	4.500%	7/23/25	25,622	24,624	
	State Street Corp.	3.550%	8/18/25	27,275	26,548	Synchrony Financial	3.700%	8/4/26	10,809	9,967	
4	State Street Corp.	2.354%	11/1/25	13,695	13,064	Synchrony Financial	3.950%	12/1/27	8,197	7,317	
	State Street Corp.	2.901%	3/30/26	10,240	9,734	Synchrony Financial	5.150%	3/19/29	8,616	8,128	
	State Street Corp.	2.650%	5/19/26	14,975	14,090	4	Toronto-Dominion Bank	0.750%	6/12/23	23,251	22,827
4	State Street Corp.	4.141%	12/3/29	6,065	5,725	4	Toronto-Dominion Bank	2.350%	3/8/24	20,292	19,679
	State Street Corp.	2.400%	1/24/30	15,916	13,519	4	Toronto-Dominion Bank	3.250%	3/11/24	59,598	58,335
	State Street Corp.	2.200%	3/3/31	7,770	6,211	4	Toronto-Dominion Bank	2.650%	6/12/24	13,810	13,374
	State Street Corp.	3.152%	3/30/31	2,248	1,977	4	Toronto-Dominion Bank	4.285%	9/13/24	28,225	27,880
4	State Street Corp.	3.031%	11/1/34	29,643	24,988	4	Toronto-Dominion Bank	1.250%	12/13/24	2,815	2,619
	Stewart Information Services Corp.	3.600%	11/15/31	5,700	4,346	4	Toronto-Dominion Bank	1.450%	1/10/25	8,636	8,046
	Stifel Financial Corp.	4.250%	7/18/24	10,450	10,244	4	Toronto-Dominion Bank	3.766%	6/6/25	7,242	7,028
	Stifel Financial Corp.	4.000%	5/15/30	3,030	2,626	4	Toronto-Dominion Bank	1.150%	6/12/25	14,059	12,814
	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	10,990	10,836	4	Toronto-Dominion Bank	0.750%	9/11/25	11,641	10,414
4	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	12,830	12,456	4	Toronto-Dominion Bank	0.750%	1/6/26	1,640	1,451
4	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,280	3,152	4	Toronto-Dominion Bank	1.250%	9/10/26	11,890	10,394
	Sumitomo Mitsui Financial Group Inc.	0.508%	1/12/24	10,500	9,990	4	Toronto-Dominion Bank	1.950%	1/12/27	10,100	9,020
	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	35,584	34,159	4	Toronto-Dominion Bank	2.800%	3/10/27	15,631	14,315
	Sumitomo Mitsui Financial Group Inc.	2.448%	9/27/24	42,070	39,998	4	Toronto-Dominion Bank	4.108%	6/8/27	17,891	17,277
	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	6,343	6,001	4	Toronto-Dominion Bank	4.693%	9/15/27	28,320	27,997
	Sumitomo Mitsui Financial Group Inc.	1.474%	7/8/25	35,355	32,218	4	Toronto-Dominion Bank	3.625%	9/15/31	4,091	3,767
	Sumitomo Mitsui Financial Group Inc.	0.948%	1/12/26	15,372	13,546	4	Toronto-Dominion Bank	2.450%	1/12/32	6,861	5,548
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	32,126	30,970	4	Toronto-Dominion Bank	3.200%	3/10/32	47,043	40,540
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	16,259	14,892	4	Toronto-Dominion Bank	4.456%	6/8/32	25,960	24,678
	Sumitomo Mitsui Financial Group Inc.	1.402%	9/17/26	14,045	12,184		Transatlantic Holdings Inc.	8.000%	11/30/39	4,588	5,663
	Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	13,282	12,309		Travelers Cos. Inc.	6.750%	6/20/36	1,773	1,992
	Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	11,276	10,535	4	Travelers Cos. Inc.	6.250%	6/15/37	11,010	11,951
	Sumitomo Mitsui Financial Group Inc.	2.174%	1/14/27	3,800	3,366		Travelers Cos. Inc.	5.350%	11/1/40	5,698	5,656
	Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	14,533	13,413		Travelers Cos. Inc.	4.600%	8/1/43	8,410	7,434
	Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	15,790	14,652		Travelers Cos. Inc.	4.300%	8/25/45	2,522	2,140
	Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	30,850	29,010		Travelers Cos. Inc.	3.750%	5/15/46	8,462	6,549
							Travelers Cos. Inc.	4.000%	5/30/47	6,460	5,238
							Travelers Cos. Inc.	4.100%	3/4/49	6,416	5,237
							Travelers Cos. Inc.	2.550%	4/27/50	8,185	5,112
							Travelers Cos. Inc.	3.050%	6/8/51	8,137	5,635

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Travelers Property Casualty Corp.	6.375%	3/15/33	2,639	2,899	W R Berkley Corp.	3.150%	9/30/61	11,875	7,023
Trinity Acquisition plc	4.400%	3/15/26	7,571	7,330	Wachovia Corp.	6.605%	10/1/25	3,175	3,292
⁴ Truist Bank	3.200%	4/1/24	43,417	42,419	Wachovia Corp.	5.500%	8/1/35	20,740	20,166
⁴ Truist Bank	2.150%	12/6/24	12,771	12,145	Wachovia Corp.	6.550%	10/15/35	7,625	7,822
⁴ Truist Bank	1.500%	3/10/25	15,585	14,467	Webster Financial Corp.	4.100%	3/25/29	575	522
⁴ Truist Bank	3.625%	9/16/25	22,935	22,055	Wells Fargo & Co.	4.480%	1/16/24	13,891	13,803
⁴ Truist Bank	4.050%	11/3/25	1,331	1,309	⁴ Wells Fargo & Co.	1.654%	6/2/24	6,647	6,541
⁴ Truist Bank	3.300%	5/15/26	16,031	15,079	⁴ Wells Fargo & Co.	3.300%	9/9/24	12,127	11,781
⁴ Truist Bank	3.800%	10/30/26	4,174	3,956	⁴ Wells Fargo & Co.	3.000%	2/19/25	37,813	36,238
⁴ Truist Bank	2.636%	9/17/29	4,401	4,112	⁴ Wells Fargo & Co.	0.805%	5/19/25	9,185	8,600
⁴ Truist Bank	2.250%	3/11/30	4,165	3,363	⁴ Wells Fargo & Co.	3.550%	9/29/25	34,549	33,234
⁴ Truist Financial Corp.	2.500%	8/1/24	6,742	6,474	⁴ Wells Fargo & Co.	2.406%	10/30/25	56,365	53,377
⁴ Truist Financial Corp.	2.850%	10/26/24	16,660	16,069	⁴ Wells Fargo & Co.	2.164%	2/11/26	29,155	27,206
Truist Financial Corp.	4.000%	5/1/25	9,638	9,436	Wells Fargo & Co.	3.000%	4/22/26	68,507	64,099
⁴ Truist Financial Corp.	3.700%	6/5/25	15,350	14,923	⁴ Wells Fargo & Co.	3.908%	4/25/26	67,059	65,131
⁴ Truist Financial Corp.	1.200%	8/5/25	4,990	4,564	⁴ Wells Fargo & Co.	2.188%	4/30/26	8,614	8,017
⁴ Truist Financial Corp.	5.900%	10/28/26	22,091	22,614	⁴ Wells Fargo & Co.	4.100%	6/3/26	50,098	48,405
⁴ Truist Financial Corp.	1.263%	3/2/27	16,327	14,494	⁴ Wells Fargo & Co.	4.540%	8/15/26	19,490	19,117
⁴ Truist Financial Corp.	1.125%	8/3/27	11,357	9,577	Wells Fargo & Co.	3.000%	10/23/26	44,963	41,561
⁴ Truist Financial Corp.	3.875%	3/19/29	17,765	16,331	⁴ Wells Fargo & Co.	3.196%	6/17/27	15,475	14,366
⁴ Truist Financial Corp.	1.887%	6/7/29	11,375	9,558	⁴ Wells Fargo & Co.	4.300%	7/22/27	22,254	21,433
⁴ Truist Financial Corp.	1.950%	6/5/30	5,038	4,049	⁴ Wells Fargo & Co.	3.584%	5/22/28	38,552	35,711
⁴ Truist Financial Corp.	4.916%	7/28/33	11,620	10,901	⁴ Wells Fargo & Co.	2.393%	6/2/28	37,075	32,697
⁴ Truist Financial Corp.	6.123%	10/28/33	14,245	14,970	⁴ Wells Fargo & Co.	4.808%	7/25/28	28,940	28,212
⁷ UBS Group AG	3.126%	8/13/30	3,450	2,914	⁴ Wells Fargo & Co.	4.150%	1/24/29	2,800	2,631
Unum Group	3.875%	11/5/25	175	167	⁴ Wells Fargo & Co.	2.879%	10/30/30	102,060	86,771
Unum Group	4.000%	6/15/29	3,050	2,753	⁴ Wells Fargo & Co.	2.572%	2/11/31	34,659	28,666
Unum Group	5.750%	8/15/42	6,798	6,108	⁴ Wells Fargo & Co.	4.478%	4/4/31	30,768	28,837
Unum Group	4.500%	12/15/49	8,336	5,938	⁴ Wells Fargo & Co.	3.350%	3/2/33	1,577	1,326
Unum Group	4.125%	6/15/51	9,650	6,614	⁴ Wells Fargo & Co.	4.897%	7/25/33	69,136	65,472
⁴ US Bancorp	3.700%	1/30/24	7,327	7,232	Wells Fargo & Co.	5.375%	2/7/35	1,075	1,057
US Bancorp	3.375%	2/5/24	35,143	34,539	⁴ Wells Fargo & Co.	5.950%	12/15/36	3,362	3,198
US Bancorp	2.400%	7/30/24	18,239	17,542	⁴ Wells Fargo & Co.	3.068%	4/30/41	45,751	32,707
⁴ US Bancorp	3.600%	9/11/24	6,548	6,415	Wells Fargo & Co.	5.375%	11/2/43	18,088	16,833
US Bancorp	1.450%	5/12/25	3,952	3,667	Wells Fargo & Co.	5.606%	1/15/44	22,190	21,512
⁴ US Bancorp	3.950%	11/17/25	4,279	4,186	⁴ Wells Fargo & Co.	4.650%	11/4/44	32,144	27,129
⁴ US Bancorp	3.100%	4/27/26	11,796	11,152	Wells Fargo & Co.	3.900%	5/1/45	21,662	16,704
⁴ US Bancorp	2.375%	7/22/26	22,961	21,195	⁴ Wells Fargo & Co.	4.900%	11/17/45	37,583	32,494
US Bancorp	5.727%	10/21/26	5,495	5,600	⁴ Wells Fargo & Co.	4.400%	6/14/46	25,243	20,170
⁴ US Bancorp	3.150%	4/27/27	17,237	16,202	⁴ Wells Fargo & Co.	4.750%	12/7/46	34,629	29,013
⁴ US Bancorp	3.900%	4/26/28	7,262	6,964	⁴ Wells Fargo & Co.	5.013%	4/4/51	75,395	67,065
US Bancorp	4.548%	7/22/28	16,405	16,072	⁴ Wells Fargo & Co.	4.611%	4/25/53	50,288	42,762
⁴ US Bancorp	3.000%	7/30/29	13,336	11,710	Wells Fargo Bank NA	5.950%	8/26/36	8,594	8,652
⁴ US Bancorp	1.375%	7/22/30	13,260	10,291	⁴ Wells Fargo Bank NA	5.850%	2/1/37	17,466	17,569
⁴ US Bancorp	2.677%	1/27/33	6,475	5,346	⁴ Wells Fargo Bank NA	6.600%	1/15/38	14,584	15,822
US Bancorp	4.967%	7/22/33	18,325	17,420	Western Union Co.	2.850%	1/10/25	6,742	6,436
US Bancorp	5.850%	10/21/33	5,050	5,245	Western Union Co.	1.350%	3/15/26	4,411	3,865
⁴ US Bank NA	2.050%	1/21/25	16,283	15,420	Western Union Co.	2.750%	3/15/31	5,090	3,851
⁴ US Bank NA	2.800%	1/27/25	28,248	27,221	Western Union Co.	6.200%	11/17/36	7,650	7,585
Visa Inc.	3.150%	12/14/25	67,106	64,721	Western Union Co.	6.200%	6/21/40	3,400	3,200
Visa Inc.	1.900%	4/15/27	17,930	16,179	Westpac Banking Corp.	3.650%	5/15/23	9,101	9,060
Visa Inc.	0.750%	8/15/27	4,100	3,498	Westpac Banking Corp.	3.300%	2/26/24	18,629	18,308
Visa Inc.	2.750%	9/15/27	21,448	19,886	Westpac Banking Corp.	1.019%	11/18/24	13,850	12,886
Visa Inc.	2.050%	4/15/30	17,453	14,789	Westpac Banking Corp.	2.350%	2/19/25	21,819	20,692
Visa Inc.	1.100%	2/15/31	10,775	8,287	Westpac Banking Corp.	2.850%	5/13/26	31,425	29,429
Visa Inc.	4.150%	12/14/35	17,891	16,868	Westpac Banking Corp.	2.700%	8/19/26	27,344	25,370
Visa Inc.	2.700%	4/15/40	12,888	9,761	Westpac Banking Corp.	3.350%	3/8/27	22,636	21,319
Visa Inc.	4.300%	12/14/45	44,225	40,426	Westpac Banking Corp.	3.400%	1/25/28	5,528	5,175
Visa Inc.	3.650%	9/15/47	9,459	7,810	Westpac Banking Corp.	1.953%	11/20/28	5,865	4,995
Visa Inc.	2.000%	8/15/50	21,975	13,007	Westpac Banking Corp.	2.650%	1/16/30	4,220	3,663
Voya Financial Inc.	3.650%	6/15/26	4,077	3,866	⁴ Westpac Banking Corp.	2.894%	2/4/30	40,226	36,879
Voya Financial Inc.	5.700%	7/15/43	10,304	9,566	⁴ Westpac Banking Corp.	2.150%	6/3/31	12,592	10,446
Voya Financial Inc.	4.800%	6/15/46	2,742	2,236	⁴ Westpac Banking Corp.	4.322%	11/23/31	34,716	32,537
⁴ Voya Financial Inc.	4.700%	1/23/48	4,175	3,184	Westpac Banking Corp.	5.405%	8/10/33	8,165	7,627
W R Berkley Corp.	4.750%	8/1/44	2,288	1,995	Westpac Banking Corp.	4.110%	7/24/34	10,651	9,123
W R Berkley Corp.	4.000%	5/12/50	6,030	4,594	Westpac Banking Corp.	2.668%	11/15/35	18,501	13,745
W R Berkley Corp.	3.550%	3/30/52	8,755	6,035	Westpac Banking Corp.	3.020%	11/18/36	11,535	8,534

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	Baptist Healthcare System Obligated Group	3.540%	8/15/50	7,200	5,114	Bristol-Myers Squibb Co.	3.700%	3/15/52	56,025	43,746	
	Baxalta Inc.	4.000%	6/23/25	14,880	14,494	Bristol-Myers Squibb Co.	3.900%	3/15/62	13,070	10,207	
	Baxalta Inc.	5.250%	6/23/45	5,364	5,078	Cardinal Health Inc.	3.079%	6/15/24	8,631	8,381	
	Baxter International Inc.	1.322%	11/29/24	20,805	19,370	Cardinal Health Inc.	3.500%	11/15/24	3,358	3,255	
	Baxter International Inc.	2.600%	8/15/26	7,574	7,000	Cardinal Health Inc.	3.750%	9/15/25	8,037	7,784	
	Baxter International Inc.	1.915%	2/1/27	22,425	19,915	Cardinal Health Inc.	3.410%	6/15/27	8,519	7,974	
	Baxter International Inc.	2.272%	12/1/28	19,272	16,450	Cardinal Health Inc.	4.600%	3/15/43	6,085	5,027	
	Baxter International Inc.	3.950%	4/1/30	8,892	8,109	Cardinal Health Inc.	4.500%	11/15/44	6,669	5,334	
	Baxter International Inc.	1.730%	4/1/31	16,914	12,919	Cardinal Health Inc.	4.900%	9/15/45	9,671	8,237	
	Baxter International Inc.	2.539%	2/1/32	32,935	26,233	4	Cardinal Health Inc.	4.368%	6/15/47	3,452	2,719
	Baxter International Inc.	3.500%	8/15/46	4,625	3,306	4	Catholic Health Services of Long Island Obligated Group	3.368%	7/1/50	6,886	4,636
7	Baxter International Inc.	3.132%	12/1/51	100	65		Centene Corp.	4.250%	12/15/27	31,953	30,005
	Baxter International Inc.	3.132%	12/1/51	19,324	12,622		Centene Corp.	2.450%	7/15/28	28,064	23,678
4	BayCare Health System Inc.	3.831%	11/15/50	4,038	3,211		Centene Corp.	4.625%	12/15/29	42,670	39,126
4	Baylor Scott & White Holdings	1.777%	11/15/30	5,615	4,387		Centene Corp.	3.375%	2/15/30	4,195	3,550
	Baylor Scott & White Holdings	4.185%	11/15/45	8,064	6,802		Centene Corp.	3.000%	10/15/30	27,907	22,863
	Baylor Scott & White Holdings	3.967%	11/15/46	1,238	998		Centene Corp.	2.500%	3/1/31	32,875	25,721
4	Baylor Scott & White Holdings	2.839%	11/15/50	11,715	7,730		Centene Corp.	2.625%	8/1/31	18,408	14,459
	Becton Dickinson & Co.	3.363%	6/6/24	10,635	10,375		Children's Health System of Texas	2.511%	8/15/50	5,908	3,544
	Becton Dickinson & Co.	3.734%	12/15/24	6,103	5,950	4	Children's Hospital	2.928%	7/15/50	5,250	3,258
	Becton Dickinson & Co.	3.700%	6/6/27	37,278	35,264	4	Children's Hospital Corp.	4.115%	1/1/47	4,269	3,597
	Becton Dickinson & Co.	1.957%	2/11/31	14,026	11,082	4	Children's Hospital Corp.	2.585%	2/1/50	3,950	2,399
	Becton Dickinson & Co.	4.298%	8/22/32	7,000	6,558		Children's Hospital Medical Center	4.268%	5/15/44	4,050	3,562
	Becton Dickinson & Co.	4.875%	5/15/44	1,428	1,196	4	Children's Hospital of Philadelphia	2.704%	7/1/50	4,765	3,060
	Becton Dickinson & Co.	4.685%	12/15/44	3,663	3,260	4	CHRISTUS Health	4.341%	7/1/28	6,750	6,414
	Becton Dickinson & Co.	4.669%	6/6/47	21,327	18,811	4	Cigna Corp.	3.500%	6/15/24	9,243	9,026
	Becton Dickinson & Co.	3.794%	5/20/50	8,825	6,786	4	Cigna Corp.	3.250%	4/15/25	11,713	11,282
4	Beth Israel Lahey Health Inc.	3.080%	7/1/51	3,025	1,860	4	Cigna Corp.	4.125%	11/15/25	24,538	23,995
4	BHSH System Obligated Group	3.487%	7/15/49	4,487	3,250	4	Cigna Corp.	4.500%	2/25/26	25,023	24,660
	Biogen Inc.	4.050%	9/15/25	21,602	20,976	4	Cigna Corp.	1.250%	3/15/26	9,360	8,343
	Biogen Inc.	2.250%	5/1/30	24,278	19,732	4	Cigna Corp.	3.400%	3/1/27	19,018	17,847
	Biogen Inc.	3.150%	5/1/50	32,624	21,556	4	Cigna Corp.	7.875%	5/15/27	985	1,082
	Biogen Inc.	3.250%	2/15/51	6,266	4,199	4	Cigna Corp.	3.050%	10/15/27	8,771	8,033
	Bio-Rad Laboratories Inc.	3.300%	3/15/27	4,729	4,363	4	Cigna Corp.	4.375%	10/15/28	33,890	32,691
	Bio-Rad Laboratories Inc.	3.700%	3/15/32	9,200	7,885	4	Cigna Corp.	2.400%	3/15/30	22,960	19,239
4	Bon Secours Mercy Health Inc.	4.302%	7/1/28	3,391	3,212	4	Cigna Corp.	2.375%	3/15/31	19,444	15,903
4	Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,966	4,412	4	Cigna Corp.	4.800%	8/15/38	24,136	22,492
4	Bon Secours Mercy Health Inc.	2.095%	6/1/31	4,275	3,318	4	Cigna Corp.	3.200%	3/15/40	12,981	9,820
4	Bon Secours Mercy Health Inc.	3.205%	6/1/50	4,025	2,599	4	Cigna Corp.	6.125%	11/15/41	6,144	6,376
	Boston Scientific Corp.	3.450%	3/1/24	4,955	4,858	4	Cigna Corp.	5.375%	2/15/42	633	592
	Boston Scientific Corp.	1.900%	6/1/25	8,452	7,894	4	Cigna Corp.	4.800%	7/15/46	26,097	23,462
	Boston Scientific Corp.	4.000%	3/1/29	1,000	932	4	Cigna Corp.	3.875%	10/15/47	18,004	13,896
	Boston Scientific Corp.	2.650%	6/1/30	8,651	7,422	4	Cigna Corp.	4.900%	12/15/48	36,944	33,537
	Boston Scientific Corp.	4.550%	3/1/39	10,705	9,605	4	Cigna Corp.	3.400%	3/15/50	25,757	18,276
	Boston Scientific Corp.	7.375%	1/15/40	5,110	5,929	4	Cigna Corp.	3.400%	3/15/51	5,145	3,676
	Boston Scientific Corp.	4.700%	3/1/49	11,639	10,509	4	City of Hope	5.623%	11/15/43	2,030	2,000
	Bristol-Myers Squibb Co.	3.625%	5/15/24	984	970	4	City of Hope	4.378%	8/15/48	9,600	7,952
	Bristol-Myers Squibb Co.	2.900%	7/26/24	65,344	63,493		CommonSpirit Health	2.760%	10/1/24	9,107	8,733
	Bristol-Myers Squibb Co.	0.750%	11/13/25	12,181	10,962		CommonSpirit Health	1.547%	10/1/25	6,397	5,757
	Bristol-Myers Squibb Co.	3.200%	6/15/26	35,007	33,414		CommonSpirit Health	3.347%	10/1/29	15,048	13,040
	Bristol-Myers Squibb Co.	3.250%	2/27/27	2,010	1,915		CommonSpirit Health	2.782%	10/1/30	5,379	4,424
	Bristol-Myers Squibb Co.	1.125%	11/13/27	1,725	1,475	4	CommonSpirit Health	4.350%	11/1/42	5,405	4,543
	Bristol-Myers Squibb Co.	3.450%	11/15/27	18,562	17,715		CommonSpirit Health	3.817%	10/1/49	7,895	5,910
	Bristol-Myers Squibb Co.	3.900%	2/20/28	28,341	27,374		CommonSpirit Health	4.187%	10/1/49	7,322	5,687
	Bristol-Myers Squibb Co.	3.400%	7/26/29	25,616	23,784		CommonSpirit Health	3.910%	10/1/50	7,649	5,656
	Bristol-Myers Squibb Co.	1.450%	11/13/30	8,480	6,688	4	Community Health Network Inc.	3.099%	5/1/50	11,500	7,245
	Bristol-Myers Squibb Co.	2.950%	3/15/32	29,626	25,845	4	Cottage Health Obligated Group	3.304%	11/1/49	6,575	4,683
	Bristol-Myers Squibb Co.	4.125%	6/15/39	32,815	29,255		CVS Health Corp.	3.375%	8/12/24	18,629	18,177
	Bristol-Myers Squibb Co.	2.350%	11/13/40	400	275		CVS Health Corp.	2.625%	8/15/24	3,373	3,238
	Bristol-Myers Squibb Co.	3.550%	3/15/42	5,976	4,860		CVS Health Corp.	3.875%	7/20/25	43,151	42,129
	Bristol-Myers Squibb Co.	3.250%	8/1/42	5,121	3,911		CVS Health Corp.	2.875%	6/1/26	36,933	34,491
	Bristol-Myers Squibb Co.	4.625%	5/15/44	12,235	11,240		CVS Health Corp.	3.000%	8/15/26	6,868	6,414
	Bristol-Myers Squibb Co.	4.350%	11/15/47	19,109	16,884		CVS Health Corp.	3.625%	4/1/27	5,577	5,293
	Bristol-Myers Squibb Co.	4.550%	2/20/48	9,233	8,388						
	Bristol-Myers Squibb Co.	4.250%	10/26/49	47,161	40,789						
	Bristol-Myers Squibb Co.	2.550%	11/13/50	15,917	10,053						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	5.750%	12/13/27	5,210	5,279					
	2.550%	3/23/31	6,626	5,302					
	3.970%	11/1/48	5,175	4,272					
4	2.852%	11/1/51	4,000	2,509					
4	4.068%	5/15/52	4,230	3,501					
4	3.875%	8/15/50	7,750	5,587					
4	3.665%	2/15/50	7,625	5,514					
	3.837%	5/15/46	8,669	6,903					
	2.625%	1/15/25	13,905	13,395					
	0.550%	9/1/25	15,357	13,870					
	2.450%	3/1/26	27,387	25,752					
	2.950%	3/3/27	19,488	18,415					
	0.950%	9/1/27	8,344	7,195					
	2.900%	1/15/28	17,800	16,593					
	6.950%	9/1/29	3,395	4,012					
	1.300%	9/1/30	19,615	15,830					
	4.950%	5/15/33	9,673	10,047					
	4.375%	12/5/33	16,510	16,280					
	3.550%	3/1/36	16,223	14,364					
	3.625%	3/3/37	11,036	9,821					
	5.950%	8/15/37	13,339	14,839					
	3.400%	1/15/38	9,498	8,105					
	2.100%	9/1/40	32,707	22,462					
	4.500%	9/1/40	7,197	6,868					
	4.850%	5/15/41	1,811	1,786					
	4.500%	12/5/43	16,393	15,670					
	3.700%	3/1/46	21,741	18,320					
	3.750%	3/3/47	11,421	9,657					
	3.500%	1/15/48	7,397	6,051					
	2.250%	9/1/50	3,387	2,124					
	2.450%	9/1/60	5,645	3,465					
4	3.150%	5/1/27	8,822	8,226					
4	2.810%	6/1/41	10,970	7,953					
4	4.875%	4/1/42	12,707	12,205					
4	4.150%	5/1/47	18,763	15,929					
4	3.266%	11/1/49	17,416	12,541					
4	3.002%	6/1/51	7,290	4,957					
	6.875%	3/11/38	5,655	5,989					
	5.000%	3/15/42	11,299	9,898					
	3.250%	9/1/24	10,995	10,655					
	2.300%	12/1/24	7,421	7,024					
	3.600%	2/1/25	8,548	8,276					
	1.550%	6/1/26	3,424	3,032					
	3.600%	9/1/27	2,815	2,669					
	2.950%	12/1/29	7,788	6,697					
	2.700%	6/1/31	3,125	2,589					
	4.700%	2/1/45	13,563	11,688					
4	3.765%	7/1/48	875	682					
4	3.192%	7/1/49	8,400	5,844					
4	4.117%	7/1/55	3,125	2,481					
4	3.342%	7/1/60	9,965	6,711					
4	3.774%	11/15/43	6,741	5,496					
4	4.000%	11/15/47	3,425	2,840					
4	4.128%	11/15/52	2,815	2,367					
4	3.196%	11/15/61	5,823	3,844					
	3.796%	3/15/24	14,252	14,029					
	0.900%	12/3/25	6,763	6,016					
4	3.626%	8/15/49	4,108	2,973					
	4.375%	3/15/35	48,981	46,454					
	4.625%	3/15/45	12,885	11,978					
	3.447%	11/1/49	7,300	5,224					
	5.000%	7/1/42	4,560	4,458					
4	2.955%	1/1/50	2,962	1,971					
4	4.125%	7/1/52	12,765	10,557					
4	4.200%	7/1/55	3,090	2,550					
	2.900%	3/7/24	6,788	6,635					
	2.750%	2/10/25	32,881	31,521					
	0.750%	2/24/26	9,477	8,399					
	1.700%	6/10/27	23,265	20,662					
	3.400%	3/7/29	23,136	21,548					
	1.450%	6/24/30	7,705	6,148					
	2.150%	12/10/31	23,570	19,260					
	6.500%	12/1/33	10,762	12,162					
	3.900%	3/7/39	11,900	10,454					
	2.350%	6/24/40	16,597	11,579					
	3.600%	9/15/42	7,049	5,796					
	4.150%	5/18/43	11,282	10,025					
	3.700%	2/10/45	25,142	20,687					
	4.000%	3/7/49	13,482	11,553					
	2.450%	6/24/50	4,800	3,070					
	2.750%	12/10/51	56,445	37,990					
	2.900%	12/10/61	34,935	22,515					
4	2.705%	12/1/50	7,125	4,447					
4	5.246%	11/1/48	9,900	7,387					
4	3.981%	7/1/48	4,125	3,328					
4	3.737%	7/1/49	7,137	5,310					
4	3.391%	7/1/50	8,100	5,467					
	2.803%	8/15/50	3,895	2,300					
	4.550%	4/15/28	9,020	8,354					
	5.400%	11/29/43	7,035	5,573					
	5.200%	4/15/48	5,465	4,092					
4	3.409%	6/1/50	4,300	2,915					
	2.256%	8/1/40	5,060	3,339					
	4.024%	8/1/45	3,626	3,019					
	4.063%	8/1/56	5,930	4,764					
	2.606%	8/1/60	6,202	3,499					
4	3.954%	8/1/19	6,187	4,326					
	3.979%	11/1/46	9,775	7,459					
	4.260%	11/1/47	11,500	9,207					
	3.809%	11/1/49	5,784	4,134					
	2.637%	11/1/36	7,000	5,170					
	3.168%	11/1/51	11,000	7,589					
	3.318%	11/1/61	8,500	5,688					
	3.400%	5/6/24	21,653	21,218					
	1.750%	2/14/25	18,500	17,450					
	3.000%	11/20/25	16,848	16,156					
	2.000%	2/14/27	23,738	21,611					
	3.100%	5/17/27	18,846	17,860					
	2.200%	8/14/30	31,047	26,389					
	3.700%	9/21/42	9,216	7,754					
	4.400%	5/6/44	18,767	17,428					
	4.000%	11/20/45	18,811	16,604					
	2.750%	8/14/50	7,323	5,095					
4	2.667%	10/1/50	4,730	2,910					
4	5.750%	7/1/43	4,840	4,894					
4	4.784%	7/1/44	4,116	3,673					
4	4.368%	7/1/47	5,790	4,795					
4	3.380%	7/1/55	8,350	5,567					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	Ochsner LSU Health System of North Louisiana	2.510%	5/15/31	3,704	2,676	4	Royalty Pharma plc	3.350%	9/2/51	4,853	3,008
	OhioHealth Corp.	2.297%	11/15/31	5,500	4,406	4	Rush Obligated Group	3.922%	11/15/29	4,350	3,930
	OhioHealth Corp.	2.834%	11/15/41	5,000	3,545		RWJ Barnabas Health Inc.	3.949%	7/1/46	6,756	5,479
4	OhioHealth Corp.	3.042%	11/15/50	5,135	3,583		RWJ Barnabas Health Inc.	3.477%	7/1/49	2,260	1,648
	Orlando Health Obligated Group	4.089%	10/1/48	4,010	3,166	4	Sanofi	3.625%	6/19/28	16,345	15,604
	Orlando Health Obligated Group	3.327%	10/1/50	3,895	2,687	4	Seattle Children's Hospital	2.719%	10/1/50	8,000	5,036
4	PeaceHealth Obligated Group	1.375%	11/15/25	2,825	2,531	4	Sharp HealthCare	2.680%	8/1/50	3,905	2,405
4	PeaceHealth Obligated Group	4.787%	11/15/48	4,625	3,816		Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	64,428	60,566
4	PeaceHealth Obligated Group	3.218%	11/15/50	7,125	4,640		Smith & Nephew plc	2.032%	10/14/30	8,892	6,980
	PerkinElmer Inc.	0.850%	9/15/24	7,500	6,957	4	SSM Health Care Corp.	3.823%	6/1/27	5,460	5,155
	PerkinElmer Inc.	1.900%	9/15/28	6,538	5,422	4	Stanford Health Care	3.310%	8/15/30	511	455
	PerkinElmer Inc.	3.300%	9/15/29	8,505	7,415	4	Stanford Health Care	3.795%	11/15/48	9,644	7,672
	PerkinElmer Inc.	2.550%	3/15/31	6,795	5,489		Stanford Health Care	3.027%	8/15/51	5,185	3,468
	PerkinElmer Inc.	2.250%	9/15/31	9,125	7,145		STERIS Irish FinCo Unltd. Co.	2.700%	3/15/31	6,049	4,915
	PerkinElmer Inc.	3.625%	3/15/51	5,160	3,579		STERIS Irish FinCo Unltd. Co.	3.750%	3/15/51	13,303	9,504
	Pfizer Inc.	2.950%	3/15/24	3,676	3,593		Stryker Corp.	3.375%	5/15/24	14,552	14,202
	Pfizer Inc.	3.400%	5/15/24	10,006	9,822		Stryker Corp.	1.150%	6/15/25	8,050	7,364
	Pfizer Inc.	0.800%	5/28/25	8,356	7,646		Stryker Corp.	3.375%	11/1/25	14,265	13,798
	Pfizer Inc.	2.750%	6/3/26	32,773	30,901		Stryker Corp.	3.500%	3/15/26	8,615	8,265
	Pfizer Inc.	3.000%	12/15/26	15,784	14,961		Stryker Corp.	3.650%	3/7/28	8,112	7,706
	Pfizer Inc.	3.600%	9/15/28	7,685	7,365		Stryker Corp.	1.950%	6/15/30	7,889	6,420
	Pfizer Inc.	3.450%	3/15/29	35,884	33,806		Stryker Corp.	4.100%	4/1/43	5,227	4,275
	Pfizer Inc.	2.625%	4/1/30	19,324	16,944		Stryker Corp.	4.375%	5/15/44	7,735	6,568
	Pfizer Inc.	1.700%	5/28/30	14,997	12,332		Stryker Corp.	2.900%	6/15/50	2,675	1,803
	Pfizer Inc.	1.750%	8/18/31	14,715	11,831	4	Sutter Health	1.321%	8/15/25	3,725	3,386
	Pfizer Inc.	4.000%	12/15/36	13,027	11,898	4	Sutter Health	3.695%	8/15/28	4,610	4,224
	Pfizer Inc.	4.100%	9/15/38	14,047	12,737	4	Sutter Health	2.294%	8/15/30	9,050	7,307
	Pfizer Inc.	3.900%	3/15/39	18,494	16,318	4	Sutter Health	3.161%	8/15/40	5,250	3,927
	Pfizer Inc.	7.200%	3/15/39	16,719	20,279	4	Sutter Health	4.091%	8/15/48	4,950	3,998
	Pfizer Inc.	2.550%	5/28/40	14,927	10,850	4	Sutter Health	3.361%	8/15/50	8,300	5,777
	Pfizer Inc.	4.300%	6/15/43	9,826	9,037		Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	26,661	26,466
	Pfizer Inc.	4.400%	5/15/44	10,769	10,002		Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	29,945	24,438
	Pfizer Inc.	4.125%	12/15/46	18,529	16,388		Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	16,693	12,248
	Pfizer Inc.	4.200%	9/15/48	18,147	16,242		Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	28,367	19,403
	Pfizer Inc.	4.000%	3/15/49	15,932	13,821		Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	11,284	7,589
	Pfizer Inc.	2.700%	5/28/50	15,665	10,664		Texas Health Resources	2.328%	11/15/50	5,124	2,913
	Pharmacia LLC	6.600%	12/1/28	10,371	11,405	4	Texas Health Resources	4.330%	11/15/55	2,943	2,498
4	Piedmont Healthcare Inc.	2.044%	1/1/32	6,024	4,630		Thermo Fisher Scientific Inc.	1.215%	10/18/24	10,883	10,214
4	Piedmont Healthcare Inc.	2.719%	1/1/42	2,100	1,426		Thermo Fisher Scientific Inc.	1.750%	10/15/28	7,405	6,280
	Piedmont Healthcare Inc.	2.864%	1/1/52	4,500	2,779		Thermo Fisher Scientific Inc.	2.600%	10/1/29	10,161	8,957
	Presbyterian Healthcare Services	4.875%	8/1/52	4,200	3,915		Thermo Fisher Scientific Inc.	2.000%	10/15/31	26,230	21,218
4	Providence St. Joseph Health Obligated Group	2.746%	10/1/26	5,579	5,209		Thermo Fisher Scientific Inc.	2.800%	10/15/41	21,705	15,995
4	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	8,934	7,516		Thermo Fisher Scientific Inc.	5.300%	2/1/44	8,743	8,799
4	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	5,667	4,398	4	Thermo Fisher Scientific Inc.	4.100%	8/15/47	4,620	4,028
4	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	6,380	5,019		Toledo Hospital	5.750%	11/15/38	6,204	5,822
	Quest Diagnostics Inc.	4.250%	4/1/24	3,939	3,900	4	Trinity Health Corp.	2.632%	12/1/40	2,900	1,991
	Quest Diagnostics Inc.	3.500%	3/30/25	6,131	5,913		Trinity Health Corp.	4.125%	12/1/45	7,840	6,570
	Quest Diagnostics Inc.	3.450%	6/1/26	10,474	10,015	4	Trinity Health Corp.	3.434%	12/1/48	2,773	2,111
	Quest Diagnostics Inc.	4.200%	6/30/29	6,018	5,754		UnitedHealth Group Inc.	3.500%	2/15/24	8,495	8,360
	Quest Diagnostics Inc.	2.950%	6/30/30	15,040	13,003		UnitedHealth Group Inc.	2.375%	8/15/24	5,966	5,743
	Quest Diagnostics Inc.	2.800%	6/30/31	6,002	5,024		UnitedHealth Group Inc.	5.000%	10/15/24	9,405	9,465
	Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,285		UnitedHealth Group Inc.	3.750%	7/15/25	15,897	15,559
	Quest Diagnostics Inc.	4.700%	3/30/45	3,334	2,805		UnitedHealth Group Inc.	5.150%	10/15/25	3,025	3,062
4	Rady Children's Hospital-San Diego	3.154%	8/15/51	4,000	2,619		UnitedHealth Group Inc.	3.700%	12/15/25	7,151	6,985
	Regeneron Pharmaceuticals Inc.	1.750%	9/15/30	17,731	13,728		UnitedHealth Group Inc.	1.250%	1/15/26	9,146	8,299
	Regeneron Pharmaceuticals Inc.	2.800%	9/15/50	6,268	3,907		UnitedHealth Group Inc.	3.100%	3/15/26	9,915	9,469
	Royalty Pharma plc	1.200%	9/2/25	17,982	16,099		UnitedHealth Group Inc.	1.150%	5/15/26	3,168	2,833
	Royalty Pharma plc	1.750%	9/2/27	14,845	12,609		UnitedHealth Group Inc.	3.450%	1/15/27	10,243	9,761
	Royalty Pharma plc	2.200%	9/2/30	17,903	13,989		UnitedHealth Group Inc.	3.375%	4/15/27	40,242	38,173
	Royalty Pharma plc	2.150%	9/2/31	5,265	3,976		UnitedHealth Group Inc.	3.700%	5/15/27	8,100	7,832
	Royalty Pharma plc	3.300%	9/2/40	10,710	7,491		UnitedHealth Group Inc.	2.950%	10/15/27	7,963	7,373
	Royalty Pharma plc	3.550%	9/2/50	14,242	9,185		UnitedHealth Group Inc.	5.250%	2/15/28	5,845	5,984
							UnitedHealth Group Inc.	3.850%	6/15/28	5,687	5,452
							UnitedHealth Group Inc.	3.875%	12/15/28	5,564	5,315
							UnitedHealth Group Inc.	2.875%	8/15/29	22,203	19,772
							UnitedHealth Group Inc.	5.300%	2/15/30	12,905	13,328

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
UnitedHealth Group Inc.	2.000%	5/15/30	15,228	12,603					
UnitedHealth Group Inc.	2.300%	5/15/31	26,507	22,082					
UnitedHealth Group Inc.	5.350%	2/15/33	40,225	41,663					
UnitedHealth Group Inc.	4.625%	7/15/35	14,882	14,421					
UnitedHealth Group Inc.	5.800%	3/15/36	8,439	8,921					
UnitedHealth Group Inc.	6.500%	6/15/37	9,320	10,419					
UnitedHealth Group Inc.	6.625%	11/15/37	14,597	16,540					
UnitedHealth Group Inc.	6.875%	2/15/38	23,531	27,600					
UnitedHealth Group Inc.	3.500%	8/15/39	22,665	18,587					
UnitedHealth Group Inc.	2.750%	5/15/40	14,931	10,877					
UnitedHealth Group Inc.	5.700%	10/15/40	4,113	4,266					
UnitedHealth Group Inc.	5.950%	2/15/41	8,235	8,737					
UnitedHealth Group Inc.	3.050%	5/15/41	16,035	12,081					
UnitedHealth Group Inc.	4.625%	11/15/41	12,300	11,315					
UnitedHealth Group Inc.	4.375%	3/15/42	4,210	3,783					
UnitedHealth Group Inc.	3.950%	10/15/42	13,856	11,731					
UnitedHealth Group Inc.	4.250%	3/15/43	8,336	7,388					
UnitedHealth Group Inc.	4.750%	7/15/45	13,098	12,379					
UnitedHealth Group Inc.	4.200%	1/15/47	17,260	14,820					
UnitedHealth Group Inc.	4.250%	4/15/47	13,530	11,666					
UnitedHealth Group Inc.	3.750%	10/15/47	11,389	9,102					
UnitedHealth Group Inc.	4.250%	6/15/48	22,833	19,911					
UnitedHealth Group Inc.	4.450%	12/15/48	5,186	4,624					
UnitedHealth Group Inc.	3.700%	8/15/49	17,454	13,802					
UnitedHealth Group Inc.	2.900%	5/15/50	14,865	10,131					
UnitedHealth Group Inc.	3.250%	5/15/51	30,430	21,932					
UnitedHealth Group Inc.	5.875%	2/15/53	30,370	32,974					
UnitedHealth Group Inc.	3.875%	8/15/59	9,103	7,154					
UnitedHealth Group Inc.	3.125%	5/15/60	13,409	9,093					
UnitedHealth Group Inc.	6.050%	2/15/63	28,155	31,003					
7 Universal Health Services Inc.	1.650%	9/1/26	3,475	2,982					
Universal Health Services Inc.	2.650%	10/15/30	13,959	11,110					
4 UPMC	3.600%	4/3/25	6,705	6,468					
Utah Acquisition Sub Inc.	3.950%	6/15/26	32,935	30,781					
Utah Acquisition Sub Inc.	5.250%	6/15/46	17,935	13,590					
Viatrix Inc.	1.650%	6/22/25	8,435	7,642					
Viatrix Inc.	2.300%	6/22/27	5,475	4,679					
Viatrix Inc.	2.700%	6/22/30	10,835	8,494					
Viatrix Inc.	3.850%	6/22/40	10,735	7,194					
Viatrix Inc.	4.000%	6/22/50	16,450	10,190					
4 WakeMed	3.286%	10/1/52	3,225	2,139					
4 West Virginia United Health System Obligated Group	3.129%	6/1/50	2,635	1,681					
4 Willis-Knighton Medical Center	4.813%	9/1/48	4,051	3,591					
4 Willis-Knighton Medical Center	3.065%	3/1/51	8,100	5,116					
Wyeth LLC	7.250%	3/1/23	2,400	2,407					
Wyeth LLC	6.450%	2/1/24	12,335	12,532					
Wyeth LLC	6.500%	2/1/34	12,797	14,505					
Wyeth LLC	6.000%	2/15/36	5,631	6,021					
4 Yale-New Haven Health Services Corp.	5.950%	4/1/37	15,577	16,835					
Zeneca Wilmington Inc.	2.496%	7/1/50	5,500	3,247					
Zimmer Biomet Holdings Inc.	7.000%	11/15/23	4,275	4,328					
Zimmer Biomet Holdings Inc.	1.450%	11/22/24	6,000	5,584					
Zimmer Biomet Holdings Inc.	3.050%	1/15/26	10,928	10,304					
Zimmer Biomet Holdings Inc.	2.600%	11/24/31	15,780	12,755					
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	2,190	2,109					
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	9,000	7,129					
Zoetis Inc.	4.500%	11/13/25	4,728	4,704					
Zoetis Inc.	3.000%	9/12/27	15,074	13,936					
Zoetis Inc.	3.900%	8/20/28	8,670	8,243					
Zoetis Inc.	2.000%	5/15/30	3,730	3,028					
Zoetis Inc.	5.600%	11/16/32	10,180	10,562					
Zoetis Inc.	4.700%	2/1/43	10,918	9,881					
Zoetis Inc.	3.950%	9/12/47	9,173	7,403					
Zoetis Inc.	4.450%	8/20/48	16,766	14,581					
Zoetis Inc.	3.000%	5/15/50	2,712	1,838					
									7,914,551
Industrials (2.0%)									
4 3M Co.	3.250%	2/14/24	15,174	14,891					
3M Co.	2.000%	2/14/25	7,774	7,361					
3M Co.	2.650%	4/15/25	16,225	15,500					
4 3M Co.	3.000%	8/7/25	8,341	7,998					
4 3M Co.	2.250%	9/19/26	14,797	13,655					
3M Co.	2.875%	10/15/27	6,864	6,352					
4 3M Co.	3.625%	9/14/28	1,795	1,702					
4 3M Co.	3.375%	3/1/29	15,200	13,983					
3M Co.	2.375%	8/26/29	18,341	15,568					
3M Co.	3.050%	4/15/30	5,225	4,597					
4 3M Co.	5.700%	3/15/37	63	65					
4 3M Co.	3.875%	6/15/44	1,401	1,116					
4 3M Co.	3.125%	9/19/46	12,930	8,881					
4 3M Co.	3.625%	10/15/47	10,207	7,630					
4 3M Co.	4.000%	9/14/48	15,345	12,126					
3M Co.	3.250%	8/26/49	8,991	6,281					
3M Co.	3.700%	4/15/50	679	522					
Acuity Brands Lighting Inc.	2.150%	12/15/30	5,814	4,467					
Allegion plc	3.500%	10/1/29	5,779	4,981					
Allegion US Holding Co. Inc.	3.200%	10/1/24	1,775	1,705					
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,169	4,690					
4 American Airlines Pass-Through Trust Class A Series 2021-1	2.875%	7/11/34	8,800	7,032					
4 American Airlines Pass-Through Trust Class AA Series 2015-2	3.600%	9/22/27	741	667					
4 American Airlines Pass-Through Trust Class AA Series 2016-1	3.575%	1/15/28	2,554	2,276					
4 American Airlines Pass-Through Trust Class AA Series 2016-2	3.200%	6/15/28	7,771	6,771					
4 American Airlines Pass-Through Trust Class AA Series 2016-3	3.000%	10/15/28	4,333	3,748					
4 American Airlines Pass-Through Trust Class AA Series 2017-1	3.650%	2/15/29	1,871	1,669					
4 American Airlines Pass-Through Trust Class AA Series 2017-2	3.350%	10/15/29	2,899	2,511					
4 American Airlines Pass-Through Trust Class AA Series 2019-1	3.150%	2/15/32	7,815	6,523					
Amphenol Corp.	3.200%	4/1/24	4,680	4,574					
Amphenol Corp.	2.050%	3/1/25	3,600	3,379					
Amphenol Corp.	4.350%	6/1/29	5,531	5,274					
Amphenol Corp.	2.800%	2/15/30	16,623	14,209					
Amphenol Corp.	2.200%	9/15/31	4,430	3,510					
4 BNSF Funding Trust I	6.613%	12/15/55	1,050	990					
Boeing Co.	2.800%	3/1/23	9,441	9,397					
Boeing Co.	4.508%	5/1/23	38,804	38,677					
Boeing Co.	1.875%	6/15/23	13,224	13,002					
Boeing Co.	1.433%	2/4/24	30,977	29,632					
Boeing Co.	2.800%	3/1/24	6,075	5,880					
Boeing Co.	2.850%	10/30/24	8,253	7,899					
Boeing Co.	2.500%	3/1/25	2,831	2,655					
Boeing Co.	4.875%	5/1/25	50,415	50,008					
Boeing Co.	7.250%	6/15/25	675	703					
Boeing Co.	2.600%	10/30/25	4,860	4,531					
Boeing Co.	2.750%	2/1/26	10,351	9,612					
Boeing Co.	2.196%	2/4/26	75,147	68,303					
Boeing Co.	3.100%	5/1/26	10,620	9,985					
Boeing Co.	2.250%	6/15/26	7,201	6,497					
Boeing Co.	2.700%	2/1/27	15,316	13,830					
Boeing Co.	2.800%	3/1/27	7,048	6,360					
Boeing Co.	5.040%	5/1/27	24,455	24,199					
Boeing Co.	3.250%	2/1/28	19,903	18,174					
Boeing Co.	3.250%	3/1/28	5,397	4,831					
Boeing Co.	3.200%	3/1/29	11,862	10,436					
Boeing Co.	2.950%	2/1/30	13,751	11,640					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Boeing Co.	5.150%	5/1/30	54,770	53,415		Canadian Pacific Railway Co.	2.450%	12/2/31	19,543	16,267
Boeing Co.	3.625%	2/1/31	18,701	16,368		Canadian Pacific Railway Co.	4.800%	9/15/35	3,218	3,009
Boeing Co.	6.125%	2/15/33	9,006	9,150		Canadian Pacific Railway Co.	5.950%	5/15/37	15,839	16,397
Boeing Co.	3.600%	5/1/34	13,529	10,796		Canadian Pacific Railway Co.	3.000%	12/2/41	12,860	9,664
Boeing Co.	3.250%	2/1/35	9,391	7,132		Canadian Pacific Railway Co.	5.750%	1/15/42	12,745	12,756
Boeing Co.	6.625%	2/15/38	9,050	9,350		Canadian Pacific Railway Co.	4.800%	8/1/45	5,846	5,319
Boeing Co.	3.550%	3/1/38	4,778	3,519		Canadian Pacific Railway Co.	3.100%	12/2/51	30,256	20,619
Boeing Co.	3.500%	3/1/39	5,002	3,619		Canadian Pacific Railway Co.	6.125%	9/15/15	6,474	6,512
Boeing Co.	6.875%	3/15/39	12,203	12,867		Carrier Global Corp.	2.242%	2/15/25	27,128	25,582
Boeing Co.	5.875%	2/15/40	7,900	7,597		Carrier Global Corp.	2.493%	2/15/27	17,752	16,013
Boeing Co.	5.705%	5/1/40	38,945	37,076		Carrier Global Corp.	2.722%	2/15/30	41,357	34,853
Boeing Co.	3.375%	6/15/46	5,380	3,491		Carrier Global Corp.	2.700%	2/15/31	6,128	5,053
Boeing Co.	3.650%	3/1/47	10,167	6,774		Carrier Global Corp.	3.377%	4/5/40	26,976	20,438
Boeing Co.	3.625%	3/1/48	4,655	3,094		Carrier Global Corp.	3.577%	4/5/50	34,957	25,038
Boeing Co.	3.850%	11/1/48	4,594	3,175	4	Caterpillar Financial Services Corp.	0.950%	1/10/24	14,057	13,516
Boeing Co.	3.900%	5/1/49	13,850	9,763		Caterpillar Financial Services Corp.	2.850%	5/17/24	8,387	8,153
Boeing Co.	3.750%	2/1/50	9,125	6,290	4	Caterpillar Financial Services Corp.	3.300%	6/9/24	8,773	8,574
Boeing Co.	5.805%	5/1/50	57,266	53,280		Caterpillar Financial Services Corp.	0.600%	9/13/24	9,430	8,792
Boeing Co.	3.825%	3/1/59	7,425	4,780	4	Caterpillar Financial Services Corp.	2.150%	11/8/24	11,613	11,073
Boeing Co.	3.950%	8/1/59	7,120	4,779		Caterpillar Financial Services Corp.	3.250%	12/1/24	16,400	15,934
Boeing Co.	5.930%	5/1/60	44,196	40,584		Caterpillar Financial Services Corp.	4.900%	1/17/25	7,575	7,587
Burlington Northern Santa Fe LLC	3.750%	4/1/24	10,006	9,866		Caterpillar Financial Services Corp.	1.450%	5/15/25	6,757	6,277
Burlington Northern Santa Fe LLC	3.400%	9/1/24	14,469	14,139	4	Caterpillar Financial Services Corp.	3.650%	8/12/25	10,025	9,779
Burlington Northern Santa Fe LLC	3.000%	4/1/25	12,300	11,831		Caterpillar Financial Services Corp.	0.800%	11/13/25	10,256	9,216
Burlington Northern Santa Fe LLC	3.650%	9/1/25	12,382	12,033	4	Caterpillar Financial Services Corp.	0.900%	3/2/26	10,518	9,380
Burlington Northern Santa Fe LLC	7.000%	12/15/25	2,116	2,258		Caterpillar Financial Services Corp.	2.400%	8/9/26	6,562	6,062
Burlington Northern Santa Fe LLC	3.250%	6/15/27	7,192	6,804	4	Caterpillar Financial Services Corp.	1.150%	9/14/26	5,445	4,808
Burlington Northern Santa Fe LLC	6.200%	8/15/36	4,000	4,342		Caterpillar Financial Services Corp.	1.700%	1/8/27	7,225	6,514
Burlington Northern Santa Fe LLC	6.150%	5/1/37	5,476	5,964		Caterpillar Financial Services Corp.	3.600%	8/12/27	10,370	9,905
Burlington Northern Santa Fe LLC	5.750%	5/1/40	8,849	9,262	4	Caterpillar Inc.	1.100%	9/14/27	7,897	6,751
Burlington Northern Santa Fe LLC	5.050%	3/1/41	8,905	8,695		Caterpillar Inc.	3.400%	5/15/24	18,576	18,215
Burlington Northern Santa Fe LLC	5.400%	6/1/41	15,291	15,408	4	Caterpillar Inc.	2.600%	9/19/29	12,060	10,606
Burlington Northern Santa Fe LLC	4.950%	9/15/41	6,925	6,647		Caterpillar Inc.	2.600%	4/9/30	20,774	18,124
Burlington Northern Santa Fe LLC	4.400%	3/15/42	10,771	9,706		Caterpillar Inc.	5.300%	9/15/35	3,563	3,637
Burlington Northern Santa Fe LLC	4.375%	9/1/42	12,897	11,444		Caterpillar Inc.	6.050%	8/15/36	10,131	11,013
Burlington Northern Santa Fe LLC	4.450%	3/15/43	16,102	14,403	4	Caterpillar Inc.	3.803%	8/15/42	24,914	21,203
Burlington Northern Santa Fe LLC	5.150%	9/1/43	5,913	5,793		Caterpillar Inc.	4.300%	5/15/44	5,966	5,436
Burlington Northern Santa Fe LLC	4.900%	4/1/44	17,104	16,189		Caterpillar Inc.	3.250%	9/19/49	13,691	10,388
Burlington Northern Santa Fe LLC	4.550%	9/1/44	14,532	13,192	4	Caterpillar Inc.	3.250%	4/9/50	7,143	5,459
Burlington Northern Santa Fe LLC	4.150%	4/1/45	17,427	14,898		Caterpillar Inc.	4.750%	5/15/64	5,765	5,496
Burlington Northern Santa Fe LLC	4.700%	9/1/45	9,883	9,090	4	CH Robinson Worldwide Inc.	4.200%	4/15/28	6,803	6,429
Burlington Northern Santa Fe LLC	3.900%	8/1/46	16,219	13,229		CNH Industrial Capital LLC	4.200%	1/15/24	27,900	27,515
Burlington Northern Santa Fe LLC	4.125%	6/15/47	15,088	12,833	4	CNH Industrial Capital LLC	5.450%	10/14/25	3,250	3,271
Burlington Northern Santa Fe LLC	4.050%	6/15/48	5,701	4,770		CNH Industrial Capital LLC	1.875%	1/15/26	6,571	5,981
Burlington Northern Santa Fe LLC	4.150%	12/15/48	7,161	6,097		CNH Industrial Capital LLC	1.450%	7/15/26	3,231	2,857
Burlington Northern Santa Fe LLC	3.550%	2/15/50	15,870	12,217		CNH Industrial NV	3.850%	11/15/27	8,073	7,594
Burlington Northern Santa Fe LLC	3.050%	2/15/51	6,295	4,374		Continental Airlines Pass-Through Trust Class A Series 2012-2	4.000%	10/29/24	744	708
Burlington Northern Santa Fe LLC	3.300%	9/15/51	22,669	16,604		Crane Holdings Co.	4.200%	3/15/48	5,000	3,548
Burlington Northern Santa Fe LLC	2.875%	6/15/52	9,055	6,070	4	CSX Corp.	3.400%	8/1/24	5,250	5,127
Canadian National Railway Co.	2.950%	11/21/24	4,324	4,161		CSX Corp.	3.350%	11/1/25	15,336	14,709
Canadian National Railway Co.	2.750%	3/1/26	8,607	8,112		CSX Corp.	2.600%	11/1/26	9,568	8,829
Canadian National Railway Co.	6.900%	7/15/28	2,350	2,591		CSX Corp.	3.250%	6/1/27	13,869	12,993
Canadian National Railway Co.	3.850%	8/5/32	2,500	2,323						
Canadian National Railway Co.	6.250%	8/1/34	1,784	1,950						
Canadian National Railway Co.	6.200%	6/1/36	6,498	7,039						
Canadian National Railway Co.	6.375%	11/15/37	4,603	5,039						
Canadian National Railway Co.	3.200%	8/2/46	7,988	5,880						
Canadian National Railway Co.	3.650%	2/3/48	4,158	3,325						
Canadian National Railway Co.	4.450%	1/20/49	1,955	1,760						
Canadian National Railway Co.	2.450%	5/1/50	15,950	10,017	4					
Canadian National Railway Co.	4.400%	8/5/52	11,410	10,200	4					
Canadian Pacific Railway Co.	1.350%	12/2/24	6,070	5,664						
Canadian Pacific Railway Co.	2.900%	2/1/25	7,741	7,409						
Canadian Pacific Railway Co.	1.750%	12/2/26	4,911	4,376						
Canadian Pacific Railway Co.	4.000%	6/1/28	2,346	2,243						
Canadian Pacific Railway Co.	2.050%	3/5/30	4,848	3,973						
Canadian Pacific Railway Co.	7.125%	10/15/31	1,677	1,860						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
CSX Corp.	3.800%	3/1/28	7,562	7,211		FedEx Corp.	5.100%	1/15/44	5,262	4,685
CSX Corp.	4.250%	3/15/29	19,798	19,016		FedEx Corp.	4.100%	2/1/45	6,562	5,076
CSX Corp.	2.400%	2/15/30	8,450	7,140		FedEx Corp.	4.750%	11/15/45	20,438	17,312
CSX Corp.	4.100%	11/15/32	12,777	11,969		FedEx Corp.	4.550%	4/1/46	16,350	13,309
CSX Corp.	6.000%	10/1/36	7,360	7,704		FedEx Corp.	4.400%	1/15/47	9,845	7,826
CSX Corp.	6.150%	5/1/37	10,317	11,010		FedEx Corp.	4.050%	2/15/48	14,191	10,779
CSX Corp.	6.220%	4/30/40	10,471	11,330		FedEx Corp.	4.950%	10/17/48	11,552	10,100
CSX Corp.	5.500%	4/15/41	5,057	5,080		FedEx Corp.	5.250%	5/15/50	11,737	10,785
CSX Corp.	4.750%	5/30/42	4,285	3,917		FedEx Corp.	4.500%	2/1/65	1,124	826
CSX Corp.	4.400%	3/1/43	913	790	4	FedEx Corp. Pass-Through Trust				
CSX Corp.	4.100%	3/15/44	10,910	9,132		Class AA Series 2020-1	1.875%	2/20/34	19,397	15,772
CSX Corp.	3.800%	11/1/46	5,787	4,559		Fortive Corp.	3.150%	6/15/26	12,189	11,390
CSX Corp.	4.300%	3/1/48	6,255	5,337		Fortive Corp.	4.300%	6/15/46	5,900	4,585
CSX Corp.	4.750%	11/15/48	8,026	7,291		General Dynamics Corp.	2.375%	11/15/24	9,855	9,408
CSX Corp.	4.500%	3/15/49	14,323	12,527		General Dynamics Corp.	3.250%	4/1/25	1,891	1,833
CSX Corp.	3.350%	9/15/49	10,351	7,458		General Dynamics Corp.	3.500%	5/15/25	15,034	14,645
CSX Corp.	3.800%	4/15/50	2,425	1,883		General Dynamics Corp.	2.125%	8/15/26	7,189	6,588
CSX Corp.	2.500%	5/15/51	4,769	2,896		General Dynamics Corp.	2.625%	11/15/27	14,254	12,958
CSX Corp.	4.500%	11/15/52	1,320	1,153		General Dynamics Corp.	3.750%	5/15/28	11,874	11,318
CSX Corp.	4.500%	8/1/54	2,150	1,828		General Dynamics Corp.	3.625%	4/1/30	14,421	13,434
CSX Corp.	4.250%	11/1/66	9,495	7,486		General Dynamics Corp.	4.250%	4/1/40	9,590	8,755
CSX Corp.	4.650%	3/1/68	12,634	10,719		General Dynamics Corp.	3.600%	11/15/42	4,598	3,762
Cummins Inc.	0.750%	9/1/25	4,128	3,723	4	General Electric Co.	5.875%	1/14/38	22,600	23,024
Cummins Inc.	1.500%	9/1/30	5,045	3,971		Honeywell International Inc.	2.300%	8/15/24	17,211	16,535
Cummins Inc.	4.875%	10/1/43	9,486	8,944		Honeywell International Inc.	4.850%	11/1/24	9,050	9,082
Cummins Inc.	2.600%	9/1/50	8,545	5,332		Honeywell International Inc.	1.350%	6/1/25	16,155	14,945
Deere & Co.	2.750%	4/15/25	11,955	11,485		Honeywell International Inc.	2.500%	11/1/26	24,761	22,858
Deere & Co.	5.375%	10/16/29	10,484	10,859		Honeywell International Inc.	1.100%	3/1/27	15,776	13,751
Deere & Co.	3.100%	4/15/30	12,135	10,879		Honeywell International Inc.	4.950%	2/15/28	6,183	6,280
Deere & Co.	7.125%	3/3/31	1,653	1,895		Honeywell International Inc.	2.700%	8/15/29	9,505	8,446
Deere & Co.	3.900%	6/9/42	8,444	7,483		Honeywell International Inc.	1.950%	6/1/30	13,420	11,101
Deere & Co.	2.875%	9/7/49	2,280	1,633		Honeywell International Inc.	1.750%	9/1/31	22,056	17,473
Deere & Co.	3.750%	4/15/50	10,675	9,049		Honeywell International Inc.	5.000%	2/15/33	14,144	14,419
7 Delta Air Lines Inc.	4.750%	10/20/28	1,200	1,130		Honeywell International Inc.	5.700%	3/15/36	5,569	5,901
4 Delta Air Lines Pass-Through Trust Class AA Series 2019-1	3.204%	4/25/24	6,000	5,809		Honeywell International Inc.	5.700%	3/15/37	8,280	8,744
4 Delta Air Lines Pass-Through Trust Class AA Series 2020-1	2.000%	6/10/28	8,025	6,846		Honeywell International Inc.	5.375%	3/1/41	3,699	3,812
Dover Corp.	3.150%	11/15/25	9,140	8,702		Honeywell International Inc.	3.812%	11/21/47	4,946	4,118
Dover Corp.	2.950%	11/4/29	4,247	3,692		Huntington Ingalls Industries Inc.	3.844%	5/1/25	8,778	8,457
Dover Corp.	5.375%	10/15/35	2,460	2,395		Huntington Ingalls Industries Inc.	3.483%	12/1/27	9,711	8,817
Dover Corp.	5.375%	3/1/41	4,109	3,950		Huntington Ingalls Industries Inc.	2.043%	8/16/28	6,940	5,722
Eaton Corp.	3.103%	9/15/27	15,062	14,029		Huntington Ingalls Industries Inc.	4.200%	5/1/30	8,321	7,537
Eaton Corp.	4.000%	11/2/32	11,937	10,998		IDEX Corp.	3.000%	5/1/30	5,315	4,573
Eaton Corp.	4.150%	3/15/33	15,652	14,583		Illinois Tool Works Inc.	3.500%	3/1/24	6,350	6,249
Eaton Corp.	4.150%	11/2/42	5,937	5,061		Illinois Tool Works Inc.	2.650%	11/15/26	19,981	18,563
Eaton Corp.	3.915%	9/15/47	3,988	3,235		Illinois Tool Works Inc.	4.875%	9/15/41	4,695	4,556
Eaton Corp.	4.700%	8/23/52	8,149	7,429		Illinois Tool Works Inc.	3.900%	9/1/42	18,070	15,402
Emerson Electric Co.	3.150%	6/1/25	7,044	6,811	4	JB Hunt Transport Services Inc.	3.875%	3/1/26	8,863	8,582
Emerson Electric Co.	0.875%	10/15/26	7,379	6,393	4	JetBlue Pass-Through Trust				
Emerson Electric Co.	1.800%	10/15/27	16,158	14,119	4	Class A Series 2020-1	4.000%	11/15/32	6,301	5,579
Emerson Electric Co.	2.000%	12/21/28	8,555	7,278	4	JetBlue Pass-Through Trust				
Emerson Electric Co.	1.950%	10/15/30	7,745	6,271	4	Class AA Series 2019-1	2.750%	5/15/32	8,624	7,073
Emerson Electric Co.	2.200%	12/21/31	13,509	10,920	4	John Deere Capital Corp.	0.900%	1/10/24	5,000	4,807
Emerson Electric Co.	2.750%	10/15/50	10,412	6,756	4	John Deere Capital Corp.	2.600%	3/7/24	6,045	5,890
Emerson Electric Co.	2.800%	12/21/51	10,875	7,035	4	John Deere Capital Corp.	3.350%	6/12/24	22,517	22,063
FedEx Corp.	3.250%	4/1/26	11,480	10,918	4	John Deere Capital Corp.	2.650%	6/24/24	7,058	6,838
FedEx Corp.	3.400%	2/15/28	5,891	5,448	4	John Deere Capital Corp.	0.625%	9/10/24	6,717	6,270
FedEx Corp.	4.200%	10/17/28	150	143	4	John Deere Capital Corp.	2.050%	1/9/25	11,649	11,065
FedEx Corp.	3.100%	8/5/29	14,040	12,340	4	John Deere Capital Corp.	1.250%	1/10/25	13,455	12,601
FedEx Corp.	4.250%	5/15/30	4,481	4,225	4	John Deere Capital Corp.	3.450%	3/13/25	18,523	18,043
FedEx Corp.	2.400%	5/15/31	6,997	5,648	4	John Deere Capital Corp.	3.400%	6/6/25	8,989	8,731
FedEx Corp.	4.900%	1/15/34	5,402	5,133	4	John Deere Capital Corp.	4.050%	9/8/25	5,110	5,034
FedEx Corp.	3.900%	2/1/35	13,629	11,588	4	John Deere Capital Corp.	3.400%	9/11/25	5,310	5,142
FedEx Corp.	3.250%	5/15/41	9,430	6,765	4	John Deere Capital Corp.	0.700%	1/15/26	3,383	3,010
FedEx Corp.	3.875%	8/1/42	754	575	4	John Deere Capital Corp.	2.650%	6/10/26	8,155	7,645
FedEx Corp.	4.100%	4/15/43	6,820	5,320	4	John Deere Capital Corp.	1.050%	6/17/26	7,750	6,878
					4	John Deere Capital Corp.	2.250%	9/14/26	25,162	23,218
					4	John Deere Capital Corp.	1.700%	1/11/27	11,375	10,150

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		
4	John Deere Capital Corp.	1.750%	3/9/27	7,006	6,240	7	Mileage Plus Holdings LLC	6.500%	6/20/27	15,301	15,245
4	John Deere Capital Corp.	2.800%	9/8/27	13,249	12,210	4	Nature Conservancy	3.957%	3/1/52	4,400	3,515
4	John Deere Capital Corp.	4.150%	9/15/27	11,000	10,800		Norfolk Southern Corp.	3.850%	1/15/24	3,285	3,244
4	John Deere Capital Corp.	3.050%	1/6/28	14,621	13,660		Norfolk Southern Corp.	3.650%	8/1/25	2,323	2,251
4	John Deere Capital Corp.	3.450%	3/7/29	7,400	6,871		Norfolk Southern Corp.	2.900%	6/15/26	4,921	4,609
4	John Deere Capital Corp.	2.800%	7/18/29	11,169	9,946		Norfolk Southern Corp.	7.800%	5/15/27	2,900	3,198
4	John Deere Capital Corp.	4.850%	10/11/29	3,345	3,346		Norfolk Southern Corp.	3.150%	6/1/27	10,483	9,765
4	John Deere Capital Corp.	2.450%	1/9/30	11,677	10,067		Norfolk Southern Corp.	3.800%	8/1/28	11,370	10,833
4	John Deere Capital Corp.	1.450%	1/15/31	5,983	4,670		Norfolk Southern Corp.	2.550%	11/1/29	11,516	9,870
4	John Deere Capital Corp.	4.350%	9/15/32	9,250	8,982		Norfolk Southern Corp.	2.300%	5/15/31	6,020	4,950
4	Johnson Controls International plc	3.625%	7/2/24	2,450	2,398		Norfolk Southern Corp.	3.000%	3/15/32	8,589	7,350
4	Johnson Controls International plc	3.900%	2/14/26	5,859	5,687		Norfolk Southern Corp.	7.050%	5/1/37	1,347	1,454
	Johnson Controls International plc	1.750%	9/15/30	8,807	7,019		Norfolk Southern Corp.	4.837%	10/1/41	15,351	14,115
	Johnson Controls International plc	2.000%	9/16/31	4,461	3,528		Norfolk Southern Corp.	3.950%	10/1/42	1,768	1,456
4	Johnson Controls International plc	6.000%	1/15/36	2,838	2,944		Norfolk Southern Corp.	4.450%	6/15/45	7,773	6,657
4	Johnson Controls International plc	4.625%	7/2/44	11,047	9,545		Norfolk Southern Corp.	4.650%	1/15/46	7,172	6,350
4	Johnson Controls International plc	5.125%	9/14/45	3,763	3,432		Norfolk Southern Corp.	3.942%	11/1/47	4,286	3,455
	Johnson Controls International plc	4.500%	2/15/47	10,136	8,400		Norfolk Southern Corp.	4.150%	2/28/48	2,483	2,065
4	Johnson Controls International plc	4.950%	7/2/64	5,422	4,535		Norfolk Southern Corp.	4.100%	5/15/49	6,125	4,973
4	Kansas City Southern	2.875%	11/15/29	6,985	6,031		Norfolk Southern Corp.	3.400%	11/1/49	5,640	4,050
4	Kansas City Southern	4.300%	5/15/43	5,740	4,772		Norfolk Southern Corp.	3.050%	5/15/50	11,473	7,701
4	Kansas City Southern	4.950%	8/15/45	9,069	8,190	4	Norfolk Southern Corp.	4.050%	8/15/52	7,649	6,159
	Kansas City Southern	4.700%	5/1/48	10,942	9,518		Norfolk Southern Corp.	4.550%	6/1/53	7,265	6,348
	Kansas City Southern	3.500%	5/1/50	10,475	7,477		Norfolk Southern Corp.	3.155%	5/15/55	24,352	16,219
	Kennametal Inc.	4.625%	6/15/28	8,800	8,266		Norfolk Southern Corp.	4.100%	5/15/21	9,317	6,491
	Keysight Technologies Inc.	4.550%	10/30/24	13,592	13,402		Northrop Grumman Corp.	2.930%	1/15/25	11,220	10,768
	Keysight Technologies Inc.	4.600%	4/6/27	10,021	9,807		Northrop Grumman Corp.	3.200%	2/1/27	3,604	3,384
	Keysight Technologies Inc.	3.000%	10/30/29	2,800	2,429		Northrop Grumman Corp.	3.250%	1/15/28	36,974	34,195
	Kirby Corp.	4.200%	3/1/28	13,926	12,692		Northrop Grumman Corp.	4.400%	5/1/30	16,818	16,180
	L3Harris Technologies Inc.	3.950%	5/28/24	5,069	4,980	4	Northrop Grumman Corp.	7.750%	2/15/31	5,416	6,285
	L3Harris Technologies Inc.	3.832%	4/27/25	18,538	18,018		Northrop Grumman Corp.	5.150%	5/1/40	25,334	24,711
	L3Harris Technologies Inc.	3.850%	12/15/26	6,946	6,637		Northrop Grumman Corp.	5.050%	11/15/40	7,599	7,268
	L3Harris Technologies Inc.	4.400%	6/15/28	2,756	2,651		Northrop Grumman Corp.	4.750%	6/1/43	15,495	14,323
4	L3Harris Technologies Inc.	4.400%	6/15/28	17,497	16,899		Northrop Grumman Corp.	3.850%	4/15/45	6,110	4,879
	L3Harris Technologies Inc.	2.900%	12/15/29	7,434	6,356		Northrop Grumman Corp.	4.030%	10/15/47	30,316	25,127
	L3Harris Technologies Inc.	1.800%	1/15/31	6,595	5,064		Northrop Grumman Corp.	5.250%	5/1/50	1,827	1,807
	L3Harris Technologies Inc.	4.854%	4/27/35	6,591	6,140	4	nVent Finance Sarl	4.550%	4/15/28	7,211	6,656
	L3Harris Technologies Inc.	5.054%	4/27/45	7,051	6,318	4	Oshkosh Corp.	4.600%	5/15/28	9,000	8,552
	Lennox International Inc.	3.000%	11/15/23	1,075	1,054		Oshkosh Corp.	3.100%	3/1/30	1,300	1,097
	Lennox International Inc.	1.350%	8/1/25	5,850	5,280		Otis Worldwide Corp.	2.056%	4/5/25	12,323	11,539
	Lennox International Inc.	1.700%	8/1/27	5,850	5,026		Otis Worldwide Corp.	2.293%	4/5/27	8,475	7,610
	Lockheed Martin Corp.	4.950%	10/15/25	1,000	1,007	4	Otis Worldwide Corp.	2.565%	2/15/30	22,644	19,037
	Lockheed Martin Corp.	3.550%	1/15/26	14,829	14,404		Otis Worldwide Corp.	3.112%	2/15/40	14,948	11,018
	Lockheed Martin Corp.	5.100%	11/15/27	13,483	13,809		Otis Worldwide Corp.	3.362%	2/15/50	6,108	4,282
	Lockheed Martin Corp.	1.850%	6/15/30	1,370	1,123	4	PACCAR Financial Corp.	0.350%	2/2/24	4,265	4,059
	Lockheed Martin Corp.	3.900%	6/15/32	9,870	9,270	4	PACCAR Financial Corp.	3.150%	6/13/24	2,310	2,255
	Lockheed Martin Corp.	5.250%	1/15/33	15,450	15,973	4	PACCAR Financial Corp.	2.150%	8/15/24	6,264	5,972
	Lockheed Martin Corp.	3.600%	3/1/35	12,889	11,430	4	Parker-Hannifin Corp.	1.800%	2/6/25	7,744	7,283
	Lockheed Martin Corp.	4.500%	5/15/36	10,035	9,560		Parker-Hannifin Corp.	2.700%	6/14/24	10,819	10,425
4	Lockheed Martin Corp.	6.150%	9/1/36	8,825	9,572	4	Parker-Hannifin Corp.	3.300%	11/21/24	15,596	15,085
	Lockheed Martin Corp.	5.720%	6/1/40	6,390	6,743		Parker-Hannifin Corp.	3.250%	3/1/27	21,914	20,486
	Lockheed Martin Corp.	4.070%	12/15/42	18,034	15,578		Parker-Hannifin Corp.	3.250%	6/14/29	10,837	9,688
	Lockheed Martin Corp.	3.800%	3/1/45	9,584	7,854		Parker-Hannifin Corp.	4.500%	9/15/29	1,506	1,448
	Lockheed Martin Corp.	4.700%	5/15/46	20,136	18,757	4	Parker-Hannifin Corp.	4.200%	11/21/34	6,169	5,546
	Lockheed Martin Corp.	4.090%	9/15/52	21,371	18,102	4	Parker-Hannifin Corp.	6.250%	5/15/38	5,158	5,334
	Lockheed Martin Corp.	4.150%	6/15/53	10,105	8,590	4	Parker-Hannifin Corp.	4.450%	11/21/44	7,838	6,736
	Lockheed Martin Corp.	5.700%	11/15/54	15,360	16,289		Parker-Hannifin Corp.	4.100%	3/1/47	8,592	6,856
	Lockheed Martin Corp.	4.300%	6/15/62	3,725	3,134		Parker-Hannifin Corp.	4.000%	6/14/49	12,883	10,171
	Lockheed Martin Corp.	5.900%	11/15/63	18,245	19,707		Pentair Finance Sarl	4.500%	7/1/29	5,641	5,231
							Precision Castparts Corp.	3.250%	6/15/25	15,685	15,177
							Precision Castparts Corp.	3.900%	1/15/43	6,290	5,253
							Precision Castparts Corp.	4.375%	6/15/45	4,542	3,973
							Raytheon Technologies Corp.	3.200%	3/15/24	14,888	14,562
							Raytheon Technologies Corp.	3.950%	8/16/25	19,181	18,749
							Raytheon Technologies Corp.	2.650%	11/1/26	3,473	3,200
							Raytheon Technologies Corp.	3.500%	3/15/27	12,829	12,223
							Raytheon Technologies Corp.	3.125%	5/4/27	10,599	9,877

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Raytheon Technologies Corp.	7.200%	8/15/27	3,260	3,585	Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	6,900	6,781
Raytheon Technologies Corp.	4.125%	11/16/28	48,317	46,304	Trane Technologies Luxembourg Finance SA	3.550%	11/1/24	10,377	10,098
Raytheon Technologies Corp.	2.250%	7/1/30	7,203	5,992	Trane Technologies Luxembourg Finance SA	3.500%	3/21/26	4,425	4,165
Raytheon Technologies Corp.	1.900%	9/1/31	15,367	12,050	Trane Technologies Luxembourg Finance SA	3.800%	3/21/29	12,169	11,217
Raytheon Technologies Corp.	2.375%	3/15/32	13,340	10,815	Trane Technologies Luxembourg Finance SA	4.650%	11/1/44	3,545	2,982
Raytheon Technologies Corp.	5.400%	5/1/35	10,810	10,816	Trane Technologies Luxembourg Finance SA	4.500%	3/21/49	4,775	3,908
Raytheon Technologies Corp.	6.050%	6/1/36	14,828	15,676	Trimble Inc.	4.750%	12/1/24	7,956	7,872
Raytheon Technologies Corp.	6.125%	7/15/38	6,758	7,209	Trimble Inc.	4.900%	6/15/28	7,077	6,795
Raytheon Technologies Corp.	4.450%	11/16/38	13,215	12,013	Triton Container International Ltd.	3.250%	3/15/32	7,725	5,965
Raytheon Technologies Corp.	4.700%	12/15/41	9,230	8,426	Tyco Electronics Group SA	3.450%	8/1/24	6,560	6,400
Raytheon Technologies Corp.	4.500%	6/1/42	43,215	38,891	Tyco Electronics Group SA	3.700%	2/15/26	1,304	1,255
Raytheon Technologies Corp.	4.800%	12/15/43	13,956	12,711	Tyco Electronics Group SA	3.125%	8/15/27	14,946	13,789
Raytheon Technologies Corp.	4.150%	5/15/45	13,119	10,939	Tyco Electronics Group SA	2.500%	2/4/32	7,000	5,768
Raytheon Technologies Corp.	3.750%	11/1/46	15,781	12,288	Tyco Electronics Group SA	7.125%	10/1/37	8,548	9,764
Raytheon Technologies Corp.	4.350%	4/15/47	16,697	14,324	Union Pacific Corp.	3.646%	2/15/24	9,525	9,387
Raytheon Technologies Corp.	4.050%	5/4/47	18,347	15,045	Union Pacific Corp.	3.150%	3/1/24	8,061	7,895
Raytheon Technologies Corp.	4.625%	11/16/48	4,252	3,848	Union Pacific Corp.	3.750%	3/15/24	4,546	4,470
Raytheon Technologies Corp.	3.125%	7/1/50	9,229	6,501	Union Pacific Corp.	3.250%	1/15/25	3,752	3,643
Raytheon Technologies Corp.	2.820%	9/1/51	18,990	12,385	Union Pacific Corp.	3.750%	7/15/25	19,973	19,434
Raytheon Technologies Corp.	3.030%	3/15/52	21,860	14,940	Union Pacific Corp.	3.250%	8/15/25	17,923	17,254
Republic Services Inc.	2.500%	8/15/24	8,558	8,203	Union Pacific Corp.	2.750%	3/1/26	17,714	16,761
Republic Services Inc.	3.200%	3/15/25	9,448	9,059	Union Pacific Corp.	2.150%	2/5/27	10,455	9,442
Republic Services Inc.	0.875%	11/15/25	1,813	1,617	Union Pacific Corp.	3.000%	4/15/27	2,166	2,019
Republic Services Inc.	2.900%	7/1/26	7,457	6,961	Union Pacific Corp.	3.950%	9/10/28	5,326	5,122
Republic Services Inc.	3.375%	11/15/27	3,050	2,845	Union Pacific Corp.	3.700%	3/1/29	3,957	3,732
Republic Services Inc.	3.950%	5/15/28	4,420	4,208	Union Pacific Corp.	2.400%	2/5/30	7,536	6,449
Republic Services Inc.	2.300%	3/1/30	8,667	7,256	Union Pacific Corp.	2.375%	5/20/31	1,408	1,182
Republic Services Inc.	1.750%	2/15/32	12,055	9,267	Union Pacific Corp.	2.800%	2/14/32	10,013	8,606
Republic Services Inc.	6.200%	3/1/40	6,498	6,878	Union Pacific Corp.	3.375%	2/1/35	10,299	8,746
Republic Services Inc.	5.700%	5/15/41	8,787	8,931	Union Pacific Corp.	2.891%	4/6/36	9,624	7,630
Republic Services Inc.	3.050%	3/1/50	4,003	2,769	Union Pacific Corp.	3.600%	9/15/37	16,050	13,603
Rockwell Automation Inc.	3.500%	3/1/29	9,638	8,989	Union Pacific Corp.	3.200%	5/20/41	20,761	16,287
Rockwell Automation Inc.	1.750%	8/15/31	1,885	1,487	Union Pacific Corp.	4.050%	11/15/45	4,044	3,332
Rockwell Automation Inc.	4.200%	3/1/49	8,885	7,628	Union Pacific Corp.	4.050%	3/1/46	4,043	3,338
Rockwell Automation Inc.	2.800%	8/15/61	2,955	1,771	Union Pacific Corp.	3.350%	8/15/46	7,644	5,566
4 Ryder System Inc.	3.750%	6/9/23	14,433	14,328	Union Pacific Corp.	4.000%	4/15/47	1,400	1,152
4 Ryder System Inc.	3.650%	3/18/24	14,914	14,612	Union Pacific Corp.	3.250%	2/5/50	16,218	11,861
4 Ryder System Inc.	2.500%	9/1/24	11,852	11,285	Union Pacific Corp.	3.799%	10/1/51	463	371
4 Ryder System Inc.	4.625%	6/1/25	12,000	11,754	Union Pacific Corp.	2.950%	3/10/52	14,478	9,818
4 Ryder System Inc.	1.750%	9/1/26	2,712	2,393	Union Pacific Corp.	4.950%	9/9/52	4,875	4,719
4 Ryder System Inc.	2.900%	12/1/26	5,779	5,262	Union Pacific Corp.	3.500%	2/14/53	20,210	15,265
4 Ryder System Inc.	2.850%	3/1/27	1,558	1,410	Union Pacific Corp.	3.875%	2/1/55	6,807	5,384
Southwest Airlines Co.	5.250%	5/4/25	28,944	29,042	Union Pacific Corp.	3.950%	8/15/59	6,663	5,236
Southwest Airlines Co.	3.000%	11/15/26	7,026	6,463	Union Pacific Corp.	3.839%	3/20/60	23,434	18,192
Southwest Airlines Co.	5.125%	6/15/27	26,940	26,633	Union Pacific Corp.	3.550%	5/20/61	5,829	4,265
Southwest Airlines Co.	3.450%	11/16/27	3,488	3,205	Union Pacific Corp.	2.973%	9/16/62	26,715	17,097
Southwest Airlines Co.	2.625%	2/10/30	3,584	2,966	Union Pacific Corp.	5.150%	1/20/63	5,784	5,613
4 Spirit Airlines Pass-Through Trust Class A Series 2015-1	4.100%	4/1/28	1,223	1,066	Union Pacific Corp.	4.100%	9/15/67	2,797	2,204
Teledyne Technologies Inc.	0.650%	4/1/23	4,600	4,542	Union Pacific Corp.	3.750%	2/5/70	6,270	4,567
Teledyne Technologies Inc.	0.950%	4/1/24	6,370	6,033	Union Pacific Corp.	3.799%	4/6/71	24,545	18,120
Teledyne Technologies Inc.	1.600%	4/1/26	425	380	Union Pacific Corp.	3.850%	2/14/72	4,384	3,264
Teledyne Technologies Inc.	2.250%	4/1/28	7,822	6,753	4 Union Pacific Railroad Co. Pass-Through Trust Series 2007-3	6.176%	1/2/31	423	436
Teledyne Technologies Inc.	2.750%	4/1/31	15,488	12,688	4 United Airlines Pass-Through Trust Class A Series 2012-1	4.150%	4/11/24	4,201	4,051
Textron Inc.	4.300%	3/1/24	3,825	3,777	4 United Airlines Pass-Through Trust Class A Series 2013-1	4.300%	8/15/25	1,659	1,529
Textron Inc.	3.875%	3/1/25	12,626	12,296	4 United Airlines Pass-Through Trust Class A Series 2014-1	4.000%	4/11/26	2,701	2,468
Textron Inc.	4.000%	3/15/26	7,033	6,772	4 United Airlines Pass-Through Trust Class A Series 2014-2	3.750%	9/3/26	897	817
Textron Inc.	3.650%	3/15/27	12,621	11,776					
Textron Inc.	3.375%	3/1/28	9,679	8,786					
Textron Inc.	3.900%	9/17/29	4,700	4,257					
Textron Inc.	2.450%	3/15/31	3,400	2,723					
Timken Co.	3.875%	9/1/24	1,180	1,150					
Timken Co.	4.500%	12/15/28	10,120	9,622					
Timken Co.	4.125%	4/1/32	4,372	3,896					
Trane Technologies Global Holding Co. Ltd.	3.750%	8/21/28	9,573	9,055					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
⁴ United Airlines Pass-Through Trust Class A Series 2016-1	3.450%	7/7/28	2,547	2,129	Xylem Inc.	2.250%	1/30/31	6,625	5,379
⁴ United Airlines Pass-Through Trust Class A Series 2016-2	3.100%	10/7/28	2,078	1,612	Xylem Inc.	4.375%	11/1/46	5,300	4,376
⁴ United Airlines Pass-Through Trust Class A Series 2020-1	5.875%	10/15/27	31,133	30,667	Materials (0.8%)				
⁴ United Airlines Pass-Through Trust Class AA Series 2015-1	3.450%	12/1/27	3,171	2,822	Air Products and Chemicals Inc.	3.350%	7/31/24	7,955	7,772
⁴ United Airlines Pass-Through Trust Class AA Series 2016-1	3.100%	7/7/28	22,427	19,826	Air Products and Chemicals Inc.	1.500%	10/15/25	786	723
⁴ United Airlines Pass-Through Trust Class AA Series 2016-2	2.875%	10/7/28	4,065	3,464	Air Products and Chemicals Inc.	1.850%	5/15/27	7,153	6,371
⁴ United Airlines Pass-Through Trust Class AA Series 2019-1	4.150%	8/25/31	5,838	5,145	Air Products and Chemicals Inc.	2.050%	5/15/30	9,960	8,339
⁴ United Airlines Pass-Through Trust Class AA Series 2019-2	2.700%	5/1/32	5,484	4,414	Air Products and Chemicals Inc.	2.700%	5/15/40	11,003	8,238
⁴ United Airlines Pass-Through Trust Class B Series 2020-1	4.875%	1/15/26	8,222	7,740	Air Products and Chemicals Inc.	2.800%	5/15/50	10,880	7,558
United Parcel Service Inc.	2.200%	9/1/24	3,563	3,415	Albemarle Corp.	4.650%	6/1/27	5,500	5,378
United Parcel Service Inc.	2.800%	11/15/24	20,820	20,077	Albemarle Corp.	5.050%	6/1/32	6,655	6,272
United Parcel Service Inc.	3.900%	4/1/25	9,310	9,172	Albemarle Corp.	5.450%	12/1/44	7,580	7,025
United Parcel Service Inc.	2.400%	11/15/26	9,011	8,373	Albemarle Corp.	5.650%	6/1/52	6,500	5,933
United Parcel Service Inc.	3.050%	11/15/27	9,415	8,858	Amcor Flexibles North America Inc.	4.000%	5/17/25	4,970	4,836
United Parcel Service Inc.	3.400%	3/15/29	10,711	9,966	⁴ Amcor Flexibles North America Inc.	3.100%	9/15/26	3,803	3,530
United Parcel Service Inc.	2.500%	9/1/29	7,680	6,676	Amcor Flexibles North America Inc.	2.630%	6/19/30	13,117	10,649
United Parcel Service Inc.	4.450%	4/1/30	4,007	3,942	Amcor Flexibles North America Inc.	2.690%	5/25/31	6,037	4,905
United Parcel Service Inc.	6.200%	1/15/38	10,085	11,170	AngloGold Ashanti Holdings plc	3.375%	11/1/28	9,985	8,754
United Parcel Service Inc.	5.200%	4/1/40	16,584	16,568	AngloGold Ashanti Holdings plc	3.750%	10/1/30	8,400	7,335
United Parcel Service Inc.	4.875%	11/15/40	7,926	7,687	ArcelorMittal SA	4.550%	3/11/26	5,809	5,636
United Parcel Service Inc.	3.625%	10/1/42	11,275	9,378	ArcelorMittal SA	6.550%	11/29/27	15,755	15,880
United Parcel Service Inc.	3.400%	11/15/46	5,075	3,908	ArcelorMittal SA	4.250%	7/16/29	6,063	5,416
United Parcel Service Inc.	3.750%	11/15/47	12,753	10,464	ArcelorMittal SA	6.800%	11/29/32	12,405	12,367
United Parcel Service Inc.	4.250%	3/15/49	15,918	14,140	ArcelorMittal SA	7.000%	10/15/39	10,145	10,199
United Parcel Service Inc.	3.400%	9/1/49	5,202	4,017	ArcelorMittal SA	6.750%	3/1/41	7,526	7,315
United Parcel Service Inc.	5.300%	4/1/50	12,945	13,495	Barrick Gold Corp.	6.450%	10/15/35	2,975	3,103
United Parcel Service of America Inc.	7.620%	4/1/30	1,888	2,157	Barrick North America Finance LLC	5.700%	5/30/41	11,814	11,882
⁴ US Airways Pass-Through Trust Class A Series 2012-1	5.900%	10/1/24	594	578	Barrick North America Finance LLC	5.750%	5/1/43	12,134	12,254
Valmont Industries Inc.	5.000%	10/1/44	6,000	5,170	Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	14,554	14,911
Valmont Industries Inc.	5.250%	10/1/54	4,975	4,266	Berry Global Inc.	0.950%	2/15/24	8,579	8,154
Vontier Corp.	1.800%	4/1/26	5,996	5,072	Berry Global Inc.	1.570%	1/15/26	17,298	15,446
Vontier Corp.	2.400%	4/1/28	6,570	5,186	Berry Global Inc.	1.650%	1/15/27	27,096	23,103
Vontier Corp.	2.950%	4/1/31	9,208	6,696	BHP Billiton Finance USA Ltd.	6.420%	3/1/26	575	601
Waste Connections Inc.	4.250%	12/1/28	2,876	2,751	BHP Billiton Finance USA Ltd.	4.125%	2/24/42	14,181	12,374
Waste Connections Inc.	3.500%	5/1/29	10,196	9,332	BHP Billiton Finance USA Ltd.	5.000%	9/30/43	34,160	33,158
Waste Connections Inc.	2.600%	2/1/30	8,098	6,897	Cabot Corp.	4.000%	7/1/29	5,388	4,799
Waste Connections Inc.	2.200%	1/15/32	15,409	12,258	Carlisle Cos. Inc.	3.500%	12/1/24	3,242	3,134
Waste Connections Inc.	3.050%	4/1/50	5,315	3,627	Carlisle Cos. Inc.	3.750%	12/1/27	7,127	6,649
Waste Connections Inc.	2.950%	1/15/52	9,290	6,185	Carlisle Cos. Inc.	2.750%	3/1/30	11,693	9,729
Waste Management Inc.	0.750%	11/15/25	3,281	2,938	Celanese US Holdings LLC	3.500%	5/8/24	4,449	4,300
Waste Management Inc.	3.150%	11/15/27	17,310	16,155	Celanese US Holdings LLC	5.900%	7/5/24	20,155	20,144
Waste Management Inc.	2.000%	6/1/29	2,533	2,143	Celanese US Holdings LLC	6.050%	3/15/25	21,695	21,633
Waste Management Inc.	1.500%	3/15/31	18,075	14,109	Celanese US Holdings LLC	1.400%	8/5/26	5,472	4,610
Waste Management Inc.	2.950%	6/1/41	9,812	7,244	Celanese US Holdings LLC	6.165%	7/15/27	25,490	25,174
Waste Management Inc.	2.500%	11/15/50	9,793	6,127	Celanese US Holdings LLC	6.330%	7/15/29	9,942	9,677
Westinghouse Air Brake Technologies Corp.	4.400%	3/15/24	12,827	12,617	Celanese US Holdings LLC	6.379%	7/15/32	10,955	10,458
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	6,198	5,830	Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,800	1,773
Westinghouse Air Brake Technologies Corp.	3.450%	11/15/26	11,999	11,186	Celulosa Arauco y Constitucion SA	3.875%	11/2/27	5,585	5,238
WW Grainger Inc.	1.850%	2/15/25	8,075	7,580	Celulosa Arauco y Constitucion SA	5.500%	11/2/47	10,225	9,110
WW Grainger Inc.	3.750%	5/15/46	6,043	4,744	CF Industries Inc.	5.150%	3/15/34	10,955	10,353
WW Grainger Inc.	4.200%	5/15/47	4,390	3,691	CF Industries Inc.	4.950%	6/1/43	10,190	8,697
Xylem Inc.	3.250%	11/1/26	4,492	4,213	CF Industries Inc.	5.375%	3/15/44	10,348	9,285
Xylem Inc.	1.950%	1/30/28	8,900	7,647	Dow Chemical Co.	4.550%	11/30/25	459	454
					Dow Chemical Co.	4.800%	11/30/28	4,084	4,026
					Dow Chemical Co.	7.375%	11/1/29	5,227	5,810
					Dow Chemical Co.	2.100%	11/15/30	10,160	8,169
					Dow Chemical Co.	4.250%	10/1/34	12,293	11,048

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Dow Chemical Co.	9.400%	5/15/39	11,045	14,579	Linde Inc.	4.700%	12/5/25	6,654	6,663
Dow Chemical Co.	5.250%	11/15/41	15,183	14,214	Linde Inc.	3.200%	1/30/26	7,651	7,364
Dow Chemical Co.	4.375%	11/15/42	15,008	12,409	Linde Inc.	1.100%	8/10/30	9,325	7,162
Dow Chemical Co.	4.625%	10/1/44	6,272	5,212	Linde Inc.	3.550%	11/7/42	3,205	2,573
Dow Chemical Co.	5.550%	11/30/48	14,715	13,793	Linde Inc.	2.000%	8/10/50	4,800	2,674
Dow Chemical Co.	4.800%	5/15/49	11,962	10,149	Lubrizol Corp.	6.500%	10/1/34	5,183	5,936
Dow Chemical Co.	3.600%	11/15/50	11,180	8,060	LYB International Finance BV	5.250%	7/15/43	4,327	3,816
Dow Chemical Co.	6.900%	5/15/53	6,320	6,894	LYB International Finance BV	4.875%	3/15/44	11,758	9,746
DuPont de Nemours Inc.	4.493%	11/15/25	28,653	28,196	LYB International Finance III LLC	1.250%	10/1/25	4,052	3,622
DuPont de Nemours Inc.	4.725%	11/15/28	25,515	25,175	LYB International Finance III LLC	2.250%	10/1/30	6,007	4,773
DuPont de Nemours Inc.	5.319%	11/15/38	16,617	16,103	LYB International Finance III LLC	3.375%	10/1/40	2,518	1,788
DuPont de Nemours Inc.	5.419%	11/15/48	22,118	21,117	LYB International Finance III LLC	4.200%	10/15/49	8,237	6,161
Eastman Chemical Co.	3.800%	3/15/25	8,626	8,369	LYB International Finance III LLC	4.200%	5/1/50	20,015	14,846
Eastman Chemical Co.	4.500%	12/1/28	1,854	1,756	LYB International Finance III LLC	3.625%	4/1/51	18,624	12,482
Eastman Chemical Co.	4.800%	9/1/42	10,129	8,598	LYB International Finance III LLC	3.800%	10/1/60	8,355	5,434
Eastman Chemical Co.	4.650%	10/15/44	12,088	10,011	LyondellBasell Industries NV	5.750%	4/15/24	6,333	6,346
Ecolab Inc.	2.700%	11/1/26	13,189	12,265	LyondellBasell Industries NV	4.625%	2/26/55	11,023	8,662
Ecolab Inc.	1.650%	2/1/27	3,060	2,711	Martin Marietta Materials Inc.	4.250%	7/2/24	2,000	1,974
Ecolab Inc.	3.250%	12/1/27	4,527	4,227	Martin Marietta Materials Inc.	3.450%	6/1/27	6,515	6,059
Ecolab Inc.	5.250%	1/15/28	4,100	4,179	Martin Marietta Materials Inc.	3.500%	12/15/27	11,045	10,253
Ecolab Inc.	4.800%	3/24/30	6,809	6,761	Martin Marietta Materials Inc.	2.500%	3/15/30	7,113	5,870
Ecolab Inc.	1.300%	1/30/31	4,313	3,291	Martin Marietta Materials Inc.	2.400%	7/15/31	8,630	6,897
Ecolab Inc.	2.125%	2/1/32	8,843	7,087	Martin Marietta Materials Inc.	4.250%	12/15/47	11,010	8,907
Ecolab Inc.	2.125%	8/15/50	5,500	3,075	Martin Marietta Materials Inc.	3.200%	7/15/51	11,344	7,682
Ecolab Inc.	2.700%	12/15/51	10,987	6,881	Mosaic Co.	4.050%	11/15/27	8,608	8,129
Ecolab Inc.	2.750%	8/18/55	13,888	8,366	Mosaic Co.	5.450%	11/15/33	9,815	9,570
El du Pont de Nemours & Co.	1.700%	7/15/25	8,202	7,575	Mosaic Co.	4.875%	11/15/41	5,289	4,501
El du Pont de Nemours & Co.	2.300%	7/15/30	6,550	5,483	Mosaic Co.	5.625%	11/15/43	6,282	5,871
Fibria Overseas Finance Ltd.	4.000%	1/14/25	3,945	3,838	NewMarket Corp.	2.700%	3/18/31	5,500	4,337
Fibria Overseas Finance Ltd.	5.500%	1/17/27	10,757	10,797	Newmont Corp.	2.800%	10/1/29	8,782	7,484
FMC Corp.	4.100%	2/1/24	11,325	11,165	Newmont Corp.	2.250%	10/1/30	18,239	14,662
FMC Corp.	3.200%	10/1/26	4,836	4,506	Newmont Corp.	2.600%	7/15/32	18,109	14,429
FMC Corp.	3.450%	10/1/29	10,017	8,828	Newmont Corp.	5.875%	4/1/35	4,264	4,322
FMC Corp.	4.500%	10/1/49	4,966	3,952	Newmont Corp.	6.250%	10/1/39	15,646	16,415
Freeport-McMoRan Inc.	4.550%	11/14/24	3,437	3,393	Newmont Corp.	4.875%	3/15/42	10,507	9,676
Freeport-McMoRan Inc.	5.000%	9/1/27	6,074	5,909	Newmont Corp.	5.450%	6/9/44	6,113	5,770
Freeport-McMoRan Inc.	4.125%	3/1/28	9,500	8,820	Nucor Corp.	3.950%	5/23/25	2,660	2,602
Freeport-McMoRan Inc.	4.375%	8/1/28	10,007	9,383	Nucor Corp.	2.000%	6/1/25	5,233	4,874
Freeport-McMoRan Inc.	5.250%	9/1/29	10,190	9,827	Nucor Corp.	4.300%	5/23/27	4,220	4,106
Freeport-McMoRan Inc.	4.250%	3/1/30	9,157	8,356	Nucor Corp.	3.950%	5/1/28	1,732	1,636
Freeport-McMoRan Inc.	4.625%	8/1/30	9,856	9,213	Nucor Corp.	2.700%	6/1/30	3,300	2,802
Freeport-McMoRan Inc.	5.400%	11/14/34	10,882	10,230	Nucor Corp.	3.125%	4/1/32	7,017	5,962
Freeport-McMoRan Inc.	5.450%	3/15/43	25,095	22,616	Nucor Corp.	2.979%	12/15/55	26,180	16,255
Georgia-Pacific LLC	8.000%	1/15/24	10,440	10,752	Nutrien Ltd.	5.900%	11/7/24	3,643	3,688
Georgia-Pacific LLC	0.625%	5/15/24	3,000	2,820	Nutrien Ltd.	3.000%	4/1/25	8,846	8,433
Georgia-Pacific LLC	1.750%	9/30/25	5,000	4,568	Nutrien Ltd.	5.950%	11/7/25	3,374	3,449
Georgia-Pacific LLC	7.375%	12/1/25	5,750	6,102	Nutrien Ltd.	4.000%	12/15/26	7,376	7,163
Georgia-Pacific LLC	0.950%	5/15/26	3,000	2,633	Nutrien Ltd.	2.950%	5/13/30	11,675	10,006
Georgia-Pacific LLC	7.750%	11/15/29	5,239	5,943	Nutrien Ltd.	4.125%	3/15/35	7,340	6,330
Georgia-Pacific LLC	2.300%	4/30/30	3,750	3,111	Nutrien Ltd.	5.875%	12/1/36	2,170	2,205
Georgia-Pacific LLC	8.875%	5/15/31	5,303	6,482	Nutrien Ltd.	5.625%	12/1/40	4,670	4,514
Huntsman International LLC	4.500%	5/1/29	9,553	8,584	Nutrien Ltd.	4.900%	6/1/43	7,290	6,433
Huntsman International LLC	2.950%	6/15/31	5,144	3,993	Nutrien Ltd.	5.250%	1/15/45	20,820	19,005
International Flavors & Fragrances Inc.	4.450%	9/26/28	3,012	2,836	Nutrien Ltd.	5.000%	4/1/49	7,495	6,719
International Flavors & Fragrances Inc.	4.375%	6/1/47	7,081	5,529	Packaging Corp. of America	3.650%	9/15/24	5,782	5,624
International Flavors & Fragrances Inc.	5.000%	9/26/48	10,459	8,982	Packaging Corp. of America	3.400%	12/15/27	5,522	5,087
International Paper Co.	5.000%	9/15/35	6,272	5,928	Packaging Corp. of America	3.000%	12/15/29	14,291	12,240
International Paper Co.	6.000%	11/15/41	9,638	9,619	Packaging Corp. of America	4.050%	12/15/49	3,410	2,618
International Paper Co.	4.800%	6/15/44	15,692	13,669	Packaging Corp. of America	3.050%	10/1/51	9,270	5,953
International Paper Co.	4.350%	8/15/48	6,825	5,689	PPG Industries Inc.	2.400%	8/15/24	15,023	14,365
Kinross Gold Corp.	5.950%	3/15/24	5,644	5,665	PPG Industries Inc.	1.200%	3/15/26	9,966	8,835
Kinross Gold Corp.	4.500%	7/15/27	1,060	1,004	PPG Industries Inc.	2.550%	6/15/30	6,984	5,849
Linde Inc.	4.800%	12/5/24	7,725	7,728	Reliance Steel & Aluminum Co.	1.300%	8/15/25	2,600	2,351
Linde Inc.	2.650%	2/5/25	9,925	9,507	Reliance Steel & Aluminum Co.	2.150%	8/15/30	8,915	7,043
					Rio Tinto Alcan Inc.	7.250%	3/15/31	1,760	1,997
					Rio Tinto Alcan Inc.	5.750%	6/1/35	9,914	10,142
					Rio Tinto Finance USA Ltd.	7.125%	7/15/28	10,265	11,295

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	14,523	14,473	WRKCo Inc.	4.650%	3/15/26	18,255	17,967
Rio Tinto Finance USA Ltd.	2.750%	11/2/51	22,622	15,010	WRKCo Inc.	3.375%	9/15/27	17,625	16,202
Rio Tinto Finance USA plc	4.750%	3/22/42	9,088	8,526	WRKCo Inc.	4.000%	3/15/28	10,819	10,092
Rio Tinto Finance USA plc	4.125%	8/21/42	10,301	8,889	WRKCo Inc.	3.900%	6/1/28	5,128	4,729
Rohm & Haas Co.	7.850%	7/15/29	6,378	7,103	WRKCo Inc.	4.900%	3/15/29	17,973	17,298
RPM International Inc.	3.750%	3/15/27	5,715	5,328	WRKCo Inc.	4.200%	6/1/32	3,390	3,050
RPM International Inc.	4.550%	3/1/29	5,553	5,135	WRKCo Inc.	3.000%	6/15/33	6,769	5,402
RPM International Inc.	2.950%	1/15/32	4,860	3,832	Yamana Gold Inc.	2.630%	8/15/31	4,330	3,242
RPM International Inc.	5.250%	6/1/45	4,032	3,495					
RPM International Inc.	4.250%	1/15/48	8,465	6,350					2,173,397
Sherwin-Williams Co.	3.125%	6/1/24	23,468	22,804	Real Estate (1.0%)				
Sherwin-Williams Co.	4.050%	8/8/24	2,100	2,073	Agree LP	2.000%	6/15/28	7,945	6,492
Sherwin-Williams Co.	3.450%	8/1/25	10,638	10,233	Agree LP	4.800%	10/1/32	2,900	2,667
Sherwin-Williams Co.	4.250%	8/8/25	1,900	1,868	Agree LP	2.600%	6/15/33	5,183	3,904
Sherwin-Williams Co.	3.950%	1/15/26	9,501	9,255	Alexandria Real Estate Equities Inc.	3.450%	4/30/25	24,098	23,320
Sherwin-Williams Co.	3.450%	6/1/27	19,623	18,412	Alexandria Real Estate Equities Inc.	4.300%	1/15/26	2,892	2,824
Sherwin-Williams Co.	2.950%	8/15/29	26,542	23,252	Alexandria Real Estate Equities Inc.	3.800%	4/15/26	15,494	14,998
Sherwin-Williams Co.	2.300%	5/15/30	3,588	2,948	Alexandria Real Estate Equities Inc.	3.950%	1/15/27	5,312	5,096
Sherwin-Williams Co.	2.200%	3/15/32	7,550	5,966	Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,975	5,613
Sherwin-Williams Co.	4.000%	12/15/42	2,337	1,843	Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,535	3,347
Sherwin-Williams Co.	4.550%	8/1/45	4,949	4,177	Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,972	5,062
Sherwin-Williams Co.	4.500%	6/1/47	9,506	7,989	Alexandria Real Estate Equities Inc.	4.700%	7/1/30	7,954	7,642
Sherwin-Williams Co.	3.800%	8/15/49	7,898	5,913	Alexandria Real Estate Equities Inc.	4.900%	12/15/30	11,120	10,824
Sherwin-Williams Co.	3.300%	5/15/50	9,015	6,200	Alexandria Real Estate Equities Inc.	3.375%	8/15/31	12,701	11,090
Sherwin-Williams Co.	2.900%	3/15/52	6,995	4,381	Alexandria Real Estate Equities Inc.	2.000%	5/18/32	5,742	4,418
Sonoco Products Co.	2.250%	2/1/27	534	473	Alexandria Real Estate Equities Inc.	1.875%	2/1/33	13,925	10,375
Sonoco Products Co.	3.125%	5/1/30	6,081	5,222	Alexandria Real Estate Equities Inc.	2.950%	3/15/34	7,374	6,004
Southern Copper Corp.	3.875%	4/23/25	2,814	2,732	Alexandria Real Estate Equities Inc.	4.850%	4/15/49	6,276	5,320
Southern Copper Corp.	7.500%	7/27/35	10,323	11,962	Alexandria Real Estate Equities Inc.	4.000%	2/1/50	7,985	6,076
Southern Copper Corp.	6.750%	4/16/40	13,359	14,929	Alexandria Real Estate Equities Inc.	3.000%	5/18/51	5,382	3,434
Southern Copper Corp.	5.250%	11/8/42	21,998	21,083	Alexandria Real Estate Equities Inc.	3.550%	3/15/52	10,600	7,602
Southern Copper Corp.	5.875%	4/23/45	21,347	21,879	American Assets Trust LP	3.375%	2/1/31	6,371	5,048
Steel Dynamics Inc.	2.800%	12/15/24	4,914	4,673	American Homes 4 Rent LP	4.250%	2/15/28	8,560	7,938
Steel Dynamics Inc.	2.400%	6/15/25	3,935	3,686	American Homes 4 Rent LP	4.900%	2/15/29	8,193	7,748
Steel Dynamics Inc.	5.000%	12/15/26	720	718	American Homes 4 Rent LP	3.375%	7/15/51	2,013	1,267
Steel Dynamics Inc.	1.650%	10/15/27	3,705	3,104	American Tower Corp.	0.600%	1/15/24	3,778	3,601
Steel Dynamics Inc.	3.450%	4/15/30	11,988	10,552	American Tower Corp.	5.000%	2/15/24	14,305	14,274
Steel Dynamics Inc.	3.250%	1/15/31	7,004	5,996	American Tower Corp.	3.375%	5/15/24	11,355	11,052
Steel Dynamics Inc.	3.250%	10/15/50	5,090	3,310	American Tower Corp.	2.950%	1/15/25	4,937	4,711
Suzano Austria GmbH	6.000%	1/15/29	29,463	29,389	American Tower Corp.	2.400%	3/15/25	9,168	8,625
Suzano Austria GmbH	5.000%	1/15/30	11,838	11,111	American Tower Corp.	4.000%	6/1/25	16,040	15,617
Suzano Austria GmbH	3.750%	1/15/31	12,725	10,652	American Tower Corp.	1.300%	9/15/25	9,450	8,530
Suzano Austria GmbH	3.125%	1/15/32	21,420	16,728	American Tower Corp.	1.600%	4/15/26	7,518	6,686
Teck Resources Ltd.	3.900%	7/15/30	8,940	8,023	American Tower Corp.	1.450%	9/15/26	8,825	7,698
Teck Resources Ltd.	6.000%	8/15/40	5,036	4,830	American Tower Corp.	3.375%	10/15/26	22,156	20,734
Teck Resources Ltd.	5.200%	3/1/42	780	679	American Tower Corp.	2.750%	1/15/27	1,036	938
Teck Resources Ltd.	5.400%	2/1/43	1,745	1,566	American Tower Corp.	3.125%	1/15/27	10,695	9,815
Vale Overseas Ltd.	6.250%	8/10/26	4,238	4,391	American Tower Corp.	3.650%	3/15/27	8,104	7,580
Vale Overseas Ltd.	3.750%	7/8/30	20,805	18,222	American Tower Corp.	3.550%	7/15/27	9,408	8,706
Vale Overseas Ltd.	8.250%	1/17/34	4,537	5,385	American Tower Corp.	3.600%	1/15/28	3,165	2,912
Vale Overseas Ltd.	6.875%	11/21/36	25,021	26,480	American Tower Corp.	1.500%	1/31/28	9,592	7,945
Vale Overseas Ltd.	6.875%	11/10/39	26,674	28,153	American Tower Corp.	3.950%	3/15/29	11,668	10,723
Vale SA	5.625%	9/11/42	8,678	8,236	American Tower Corp.	3.800%	8/15/29	22,248	20,232
Vulcan Materials Co.	4.500%	4/1/25	7,223	7,146					
Vulcan Materials Co.	3.900%	4/1/27	3,234	3,071					
Vulcan Materials Co.	3.500%	6/1/30	11,636	10,257					
Vulcan Materials Co.	4.500%	6/15/47	12,509	10,455					
Westlake Corp.	3.600%	8/15/26	14,575	13,699					
Westlake Corp.	2.875%	8/15/41	4,500	2,955					
Westlake Corp.	5.000%	8/15/46	19,975	16,747					
Westlake Corp.	4.375%	11/15/47	1,635	1,235					
Westlake Corp.	3.125%	8/15/51	8,378	5,205					
Westlake Corp.	3.375%	8/15/61	6,165	3,639					
WestRock MWV LLC	8.200%	1/15/30	4,734	5,356					
WestRock MWV LLC	7.950%	2/15/31	4,086	4,598					
WRKCo Inc.	3.000%	9/15/24	6,584	6,293					
WRKCo Inc.	3.750%	3/15/25	14,990	14,503					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
American Tower Corp.	2.900%	1/15/30	13,108	11,105	Crown Castle Inc.	2.100%	4/1/31	13,379	10,530
American Tower Corp.	2.100%	6/15/30	10,499	8,323	Crown Castle Inc.	2.500%	7/15/31	10,476	8,437
American Tower Corp.	1.875%	10/15/30	10,418	8,032	Crown Castle Inc.	2.900%	4/1/41	9,869	6,769
American Tower Corp.	2.700%	4/15/31	7,171	5,832	Crown Castle Inc.	4.750%	5/15/47	4,009	3,405
American Tower Corp.	2.300%	9/15/31	8,731	6,798	Crown Castle Inc.	5.200%	2/15/49	11,675	10,492
American Tower Corp.	4.050%	3/15/32	8,100	7,244	Crown Castle Inc.	4.000%	11/15/49	4,486	3,412
American Tower Corp.	3.700%	10/15/49	7,627	5,423	Crown Castle Inc.	4.150%	7/1/50	6,128	4,718
American Tower Corp.	3.100%	6/15/50	2,929	1,871	Crown Castle Inc.	3.250%	1/15/51	11,854	7,744
American Tower Corp.	2.950%	1/15/51	9,933	6,139	CubeSmart LP	4.000%	11/15/25	2,900	2,796
AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,221	CubeSmart LP	3.125%	9/1/26	3,075	2,849
AvalonBay Communities Inc.	3.500%	11/15/24	3,775	3,665	CubeSmart LP	2.250%	12/15/28	5,132	4,234
AvalonBay Communities Inc.	3.450%	6/1/25	10,745	10,343	CubeSmart LP	4.375%	2/15/29	5,245	4,846
AvalonBay Communities Inc.	3.500%	11/15/25	5,942	5,689	CubeSmart LP	3.000%	2/15/30	4,349	3,611
AvalonBay Communities Inc.	2.950%	5/11/26	4,920	4,580	CubeSmart LP	2.500%	2/15/32	11,363	8,701
AvalonBay Communities Inc.	2.900%	10/15/26	6,365	5,835	Digital Realty Trust LP	3.700%	8/15/27	10,807	10,045
AvalonBay Communities Inc.	3.350%	5/15/27	13,196	12,248	Digital Realty Trust LP	5.550%	1/15/28	4,410	4,440
AvalonBay Communities Inc.	3.200%	1/15/28	5,384	4,923	Digital Realty Trust LP	4.450%	7/15/28	23,010	21,811
AvalonBay Communities Inc.	1.900%	12/1/28	2,435	2,034	Digital Realty Trust LP	3.600%	7/1/29	36,639	32,752
AvalonBay Communities Inc.	3.300%	6/1/29	3,600	3,226	EPR Properties	4.500%	4/1/25	1,626	1,541
AvalonBay Communities Inc.	2.300%	3/1/30	6,521	5,410	EPR Properties	4.750%	12/15/26	250	225
AvalonBay Communities Inc.	2.450%	1/15/31	3,156	2,606	EPR Properties	4.500%	6/1/27	8,138	7,022
AvalonBay Communities Inc.	2.050%	1/15/32	9,975	7,844	EPR Properties	3.750%	8/15/29	6,765	5,272
AvalonBay Communities Inc.	5.000%	2/15/33	6,500	6,412	EPR Properties	3.600%	11/15/31	2,850	2,058
AvalonBay Communities Inc.	3.900%	10/15/46	5,035	3,877	Equinix Inc.	2.625%	11/18/24	14,636	13,952
AvalonBay Communities Inc.	4.150%	7/1/47	959	765	Equinix Inc.	1.250%	7/15/25	5,343	4,840
AvalonBay Communities Inc.	4.350%	4/15/48	4,355	3,570	Equinix Inc.	1.000%	9/15/25	5,359	4,789
Boston Properties LP	3.800%	2/1/24	5,187	5,097	Equinix Inc.	1.450%	5/15/26	4,601	4,045
Boston Properties LP	3.200%	1/15/25	10,729	10,282	Equinix Inc.	2.900%	11/18/26	14,396	13,151
Boston Properties LP	3.650%	2/1/26	10,035	9,526	Equinix Inc.	1.800%	7/15/27	10,932	9,365
Boston Properties LP	2.750%	10/1/26	21,140	19,064	Equinix Inc.	1.550%	3/15/28	5,862	4,853
Boston Properties LP	4.500%	12/1/28	2,849	2,645	Equinix Inc.	2.000%	5/15/28	3,000	2,531
Boston Properties LP	3.400%	6/21/29	6,761	5,824	Equinix Inc.	3.200%	11/18/29	16,479	14,342
Boston Properties LP	2.900%	3/15/30	20,374	16,649	Equinix Inc.	2.150%	7/15/30	17,734	14,140
Boston Properties LP	3.250%	1/30/31	12,612	10,448	Equinix Inc.	2.500%	5/15/31	11,195	8,976
Boston Properties LP	2.550%	4/1/32	7,813	5,954	Equinix Inc.	3.000%	7/15/50	9,961	6,311
Boston Properties LP	2.450%	10/1/33	2,539	1,836	Equinix Inc.	2.950%	9/15/51	3,865	2,417
Brandywine Operating Partnership LP	3.950%	11/15/27	29,345	24,679	Equinix Inc.	3.400%	2/15/52	6,395	4,389
Brixmor Operating Partnership LP	3.850%	2/1/25	21,570	20,707	ERP Operating LP	3.375%	6/1/25	3,010	2,894
Brixmor Operating Partnership LP	4.125%	6/15/26	6,045	5,745	ERP Operating LP	2.850%	11/1/26	13,843	12,794
Brixmor Operating Partnership LP	3.900%	3/15/27	3,624	3,342	ERP Operating LP	3.250%	8/1/27	4,716	4,315
Brixmor Operating Partnership LP	2.250%	4/1/28	14,951	12,434	ERP Operating LP	3.500%	3/1/28	14,677	13,534
Brixmor Operating Partnership LP	4.125%	5/15/29	8,453	7,553	ERP Operating LP	4.150%	12/1/28	5,688	5,351
Brixmor Operating Partnership LP	4.050%	7/1/30	11,754	10,331	ERP Operating LP	3.000%	7/1/29	6,239	5,435
Brixmor Operating Partnership LP	2.500%	8/16/31	9,984	7,644	ERP Operating LP	2.500%	2/15/30	7,734	6,454
Broadstone Net Lease LLC	2.600%	9/15/31	4,837	3,624	ERP Operating LP	1.850%	8/1/31	1,645	1,279
Camden Property Trust	4.100%	10/15/28	10,920	10,312	ERP Operating LP	4.500%	7/1/44	9,707	8,251
Camden Property Trust	3.150%	7/1/29	11,854	10,579	ERP Operating LP	4.500%	6/1/45	2,793	2,357
Camden Property Trust	2.800%	5/15/30	16,215	13,963	ERP Operating LP	4.000%	8/1/47	4,626	3,581
Camden Property Trust	3.350%	11/1/49	2,613	1,819	Essential Properties LP	2.950%	7/15/31	4,790	3,473
CBRE Services Inc.	4.875%	3/1/26	14,015	13,869	Essex Portfolio LP	3.250%	5/1/23	3,905	3,869
CBRE Services Inc.	2.500%	4/1/31	5,000	3,952	Essex Portfolio LP	3.875%	5/1/24	600	587
Corporate Office Properties LP	2.250%	3/15/26	3,043	2,689	Essex Portfolio LP	3.500%	4/1/25	15,115	14,583
Corporate Office Properties LP	2.750%	4/15/31	4,649	3,480	Essex Portfolio LP	3.375%	4/15/26	12,564	11,802
Corporate Office Properties LP	2.900%	12/1/33	7,619	5,367	Essex Portfolio LP	3.625%	5/1/27	955	895
Crown Castle Inc.	3.200%	9/1/24	11,116	10,742	Essex Portfolio LP	1.700%	3/1/28	7,825	6,527
Crown Castle Inc.	1.350%	7/15/25	5,765	5,242	Essex Portfolio LP	4.000%	3/1/29	11,730	10,678
Crown Castle Inc.	4.450%	2/15/26	13,536	13,220	Essex Portfolio LP	3.000%	1/15/30	14,025	11,857
Crown Castle Inc.	3.700%	6/15/26	18,845	17,911	Essex Portfolio LP	1.650%	1/15/31	3,250	2,421
Crown Castle Inc.	4.000%	3/1/27	9,363	8,916	Essex Portfolio LP	2.550%	6/15/31	1,605	1,270
Crown Castle Inc.	2.900%	3/15/27	3,720	3,386	Essex Portfolio LP	2.650%	3/15/32	6,937	5,482
Crown Castle Inc.	3.650%	9/1/27	15,764	14,658	Essex Portfolio LP	4.500%	3/15/48	7,570	6,126
Crown Castle Inc.	3.800%	2/15/28	28,498	26,489	Extra Space Storage LP	2.550%	6/1/31	6,120	4,784
Crown Castle Inc.	4.300%	2/15/29	5,010	4,731	Extra Space Storage LP	2.350%	3/15/32	4,208	3,186
Crown Castle Inc.	3.100%	11/15/29	8,590	7,487	Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,180
Crown Castle Inc.	3.300%	7/1/30	11,254	9,832	Federal Realty Investment Trust	3.950%	1/15/24	2,157	2,129
Crown Castle Inc.	2.250%	1/15/31	15,946	12,752	Federal Realty Investment Trust	1.250%	2/15/26	570	502
					Federal Realty Investment Trust	3.250%	7/15/27	6,100	5,576

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Federal Realty Investment Trust	3.200%	6/15/29	6,435	5,571	Kite Realty Group Trust	4.750%	9/15/30	4,665	4,123
Federal Realty Investment Trust	3.500%	6/1/30	2,000	1,720	Life Storage LP	3.500%	7/1/26	18,900	17,743
Federal Realty Investment Trust	4.500%	12/1/44	14,908	11,706	Life Storage LP	3.875%	12/15/27	1,000	926
GLP Capital LP	3.350%	9/1/24	7,938	7,601	Life Storage LP	2.200%	10/15/30	3,050	2,367
GLP Capital LP	5.250%	6/1/25	11,476	11,299	Life Storage LP	2.400%	10/15/31	8,178	6,245
GLP Capital LP	5.375%	4/15/26	14,814	14,607	LXP Industrial Trust	2.700%	9/15/30	3,325	2,649
GLP Capital LP	5.750%	6/1/28	4,021	3,960	LXP Industrial Trust	2.375%	10/1/31	6,780	5,136
GLP Capital LP	5.300%	1/15/29	6,449	6,089	Mid-America Apartments LP	3.750%	6/15/24	4,940	4,832
GLP Capital LP	4.000%	1/15/30	10,439	9,133	Mid-America Apartments LP	1.100%	9/15/26	1,173	1,015
GLP Capital LP	4.000%	1/15/31	12,005	10,210	Mid-America Apartments LP	3.600%	6/1/27	9,637	9,135
Healthcare Realty Holdings LP	3.500%	8/1/26	10,909	10,155	Mid-America Apartments LP	4.200%	6/15/28	1,717	1,637
Healthcare Realty Holdings LP	3.750%	7/1/27	8,342	7,745	Mid-America Apartments LP	3.950%	3/15/29	2,319	2,192
Healthcare Realty Holdings LP	3.625%	1/15/28	4,423	3,912	Mid-America Apartments LP	2.750%	3/15/30	15,028	12,858
Healthcare Realty Holdings LP	3.100%	2/15/30	4,084	3,426	Mid-America Apartments LP	1.700%	2/15/31	7,820	6,111
Healthcare Realty Holdings LP	2.000%	3/15/31	12,720	9,619	National Health Investors Inc.	3.000%	2/1/31	6,239	4,493
Healthpeak Properties Inc.	3.400%	2/1/25	3,437	3,309	National Retail Properties Inc.	3.900%	6/15/24	4,125	4,030
Healthpeak Properties Inc.	4.000%	6/1/25	671	653	National Retail Properties Inc.	3.600%	12/15/26	3,553	3,310
Healthpeak Properties Inc.	3.250%	7/15/26	18,886	17,813	National Retail Properties Inc.	3.500%	10/15/27	13,695	12,410
Healthpeak Properties Inc.	2.125%	12/1/28	2,673	2,248	National Retail Properties Inc.	4.300%	10/15/28	3,571	3,313
Healthpeak Properties Inc.	3.500%	7/15/29	12,677	11,277	National Retail Properties Inc.	2.500%	4/15/30	8,037	6,511
Healthpeak Properties Inc.	3.000%	1/15/30	17,902	15,342	National Retail Properties Inc.	4.800%	10/15/48	4,794	3,975
Healthpeak Properties Inc.	2.875%	1/15/31	5,432	4,539	National Retail Properties Inc.	3.100%	4/15/50	11,153	6,912
Healthpeak Properties Inc.	6.750%	2/1/41	1,860	1,913	National Retail Properties Inc.	3.500%	4/15/51	3,601	2,419
Highwoods Realty LP	3.875%	3/1/27	6,453	5,965	National Retail Properties Inc.	3.000%	4/15/52	6,065	3,699
Highwoods Realty LP	4.125%	3/15/28	3,578	3,222	Omega Healthcare Investors Inc.	4.950%	4/1/24	4,695	4,636
Highwoods Realty LP	4.200%	4/15/29	4,792	4,147	Omega Healthcare Investors Inc.	4.500%	1/15/25	5,003	4,864
Highwoods Realty LP	3.050%	2/15/30	8,342	6,610	Omega Healthcare Investors Inc.	5.250%	1/15/26	8,662	8,500
Highwoods Realty LP	2.600%	2/1/31	10,763	7,955	Omega Healthcare Investors Inc.	4.500%	4/1/27	8,140	7,616
Host Hotels & Resorts LP	3.875%	4/1/24	4,850	4,737	Omega Healthcare Investors Inc.	4.750%	1/15/28	8,830	8,139
Host Hotels & Resorts LP	4.000%	6/15/25	3,743	3,598	Omega Healthcare Investors Inc.	3.625%	10/1/29	10,338	8,497
Host Hotels & Resorts LP	4.500%	2/1/26	1,950	1,868	Omega Healthcare Investors Inc.	3.375%	2/1/31	27,925	21,591
Host Hotels & Resorts LP	3.375%	12/15/29	11,480	9,607	Omega Healthcare Investors Inc.	3.250%	4/15/33	5,309	3,840
Host Hotels & Resorts LP	3.500%	9/15/30	13,500	11,136	Phillips Edison Grocery Center Operating Partnership I LP	2.625%	11/15/31	7,500	5,511
Host Hotels & Resorts LP	2.900%	12/15/31	5,099	3,904	Physicians Realty LP	4.300%	3/15/27	8,578	8,094
Hudson Pacific Properties LP	3.950%	11/1/27	7,165	6,094	Physicians Realty LP	3.950%	1/15/28	2,694	2,465
Hudson Pacific Properties LP	5.950%	2/15/28	3,860	3,587	Physicians Realty LP	2.625%	11/1/31	21,925	17,093
Hudson Pacific Properties LP	4.650%	4/1/29	4,650	3,968	Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,463
Hudson Pacific Properties LP	3.250%	1/15/30	5,159	3,936	Piedmont Operating Partnership LP	4.450%	3/15/24	5,245	5,157
Invitation Homes Operating Partnership LP	2.000%	8/15/31	5,222	3,854	Piedmont Operating Partnership LP	3.150%	8/15/30	4,000	3,032
Invitation Homes Operating Partnership LP	4.150%	4/15/32	8,180	7,140	Piedmont Operating Partnership LP	2.750%	4/1/32	4,000	2,793
Invitation Homes Operating Partnership LP	2.700%	1/15/34	9,295	6,802	Prologis LP	3.250%	6/30/26	6,284	5,969
Kilroy Realty LP	3.450%	12/15/24	5,560	5,323	Prologis LP	3.250%	10/1/26	3,533	3,354
Kilroy Realty LP	4.375%	10/1/25	5,180	5,023	Prologis LP	2.125%	4/15/27	10,469	9,382
Kilroy Realty LP	4.750%	12/15/28	4,624	4,203	Prologis LP	3.375%	12/15/27	6,920	6,464
Kilroy Realty LP	4.250%	8/15/29	1,858	1,630	Prologis LP	3.875%	9/15/28	6,393	6,047
Kilroy Realty LP	3.050%	2/15/30	7,140	5,719	Prologis LP	4.000%	9/15/28	4,235	4,040
Kilroy Realty LP	2.500%	11/15/32	3,089	2,197	Prologis LP	4.375%	2/1/29	6,935	6,629
Kilroy Realty LP	2.650%	11/15/33	13,175	9,065	Prologis LP	2.875%	11/15/29	2,654	2,309
Kimco Realty Corp.	4.450%	1/15/24	1,175	1,161	Prologis LP	2.250%	4/15/30	22,198	18,530
Kimco Realty Corp.	2.700%	3/1/24	2,185	2,115	Prologis LP	1.750%	7/1/30	6,506	5,144
Kimco Realty Corp.	3.300%	2/1/25	3,438	3,295	Prologis LP	1.250%	10/15/30	6,181	4,692
Kimco Realty Corp.	3.850%	6/1/25	600	575	Prologis LP	1.750%	2/1/31	2,404	1,893
Kimco Realty Corp.	2.800%	10/1/26	7,298	6,707	Prologis LP	1.625%	3/15/31	12,221	9,448
Kimco Realty Corp.	3.800%	4/1/27	5,740	5,367	Prologis LP	4.375%	9/15/48	5,219	4,461
Kimco Realty Corp.	1.900%	3/1/28	11,650	9,773	Prologis LP	3.050%	3/1/50	7,035	4,745
Kimco Realty Corp.	2.700%	10/1/30	6,124	4,997	Prologis LP	3.000%	4/15/50	11,548	7,720
Kimco Realty Corp.	2.250%	12/1/31	4,029	3,088	Prologis LP	2.125%	10/15/50	7,886	4,402
Kimco Realty Corp.	3.200%	4/1/32	7,620	6,313	Public Storage	0.875%	2/15/26	2,863	2,531
Kimco Realty Corp.	4.600%	2/1/33	5,535	5,092	Public Storage	1.500%	11/9/26	5,911	5,267
Kimco Realty Corp.	4.250%	4/1/45	1,235	938	Public Storage	3.094%	9/15/27	6,489	6,048
Kimco Realty Corp.	4.125%	12/1/46	1,235	909	Public Storage	3.385%	5/1/29	10,468	9,567
Kimco Realty Corp.	4.450%	9/1/47	5,985	4,635	Rayonier LP	2.750%	5/17/31	2,200	1,760
Kimco Realty Corp.	3.700%	10/1/49	2,410	1,650	Realty Income Corp.	4.600%	2/6/24	6,869	6,823
Kite Realty Group LP	4.000%	10/1/26	8,755	8,056					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Realty Income Corp.	3.875%	7/15/24	4,535	4,439					
Realty Income Corp.	3.875%	4/15/25	10,339	10,109					
Realty Income Corp.	4.625%	11/1/25	10,878	10,789					
Realty Income Corp.	0.750%	3/15/26	7,065	6,152					
Realty Income Corp.	4.875%	6/1/26	5,982	5,954	4				
Realty Income Corp.	4.125%	10/15/26	15,072	14,645	4				
Realty Income Corp.	3.000%	1/15/27	8,196	7,589	4				
Realty Income Corp.	3.950%	8/15/27	12,137	11,598	4				
Realty Income Corp.	3.400%	1/15/28	4,497	4,141					
Realty Income Corp.	3.650%	1/15/28	9,498	8,869	4				
Realty Income Corp.	2.200%	6/15/28	3,036	2,603	4				
Realty Income Corp.	3.250%	6/15/29	9,915	8,831	4				
Realty Income Corp.	3.100%	12/15/29	14,284	12,477					
Realty Income Corp.	3.250%	1/15/31	20,645	17,904					
Realty Income Corp.	5.625%	10/13/32	2,080	2,123					
Realty Income Corp.	2.850%	12/15/32	6,300	5,117					
Realty Income Corp.	1.800%	3/15/33	6,945	4,996					
Realty Income Corp.	4.650%	3/15/47	11,092	9,767					
Regency Centers LP	3.600%	2/1/27	3,950	3,692					
Regency Centers LP	4.125%	3/15/28	3,450	3,189					
Regency Centers LP	2.950%	9/15/29	8,940	7,496					
Regency Centers LP	3.700%	6/15/30	8,510	7,390					
Regency Centers LP	4.400%	2/1/47	5,750	4,428					
Regency Centers LP	4.650%	3/15/49	3,910	3,142					
Rexford Industrial Realty LP	2.125%	12/1/30	5,200	4,049					
Rexford Industrial Realty LP	2.150%	9/1/31	3,201	2,454					
Sabra Health Care LP	5.125%	8/15/26	11,034	10,509					
Sabra Health Care LP	3.900%	10/15/29	10,025	8,336					
Safehold Operating Partnership LP	2.800%	6/15/31	2,175	1,670					
Safehold Operating Partnership LP	2.850%	1/15/32	8,665	6,578					
Simon Property Group LP	3.750%	2/1/24	5,953	5,866					
Simon Property Group LP	2.000%	9/13/24	8,192	7,789					
Simon Property Group LP	3.375%	10/1/24	5,252	5,100					
Simon Property Group LP	3.500%	9/1/25	18,132	17,390					
Simon Property Group LP	3.300%	1/15/26	2,794	2,656					
Simon Property Group LP	3.250%	11/30/26	6,367	5,958					
Simon Property Group LP	1.375%	1/15/27	3,255	2,845					
Simon Property Group LP	3.375%	6/15/27	13,513	12,612					
Simon Property Group LP	3.375%	12/1/27	14,250	13,207					
Simon Property Group LP	1.750%	2/1/28	13,800	11,739					
Simon Property Group LP	2.450%	9/13/29	32,012	26,760					
Simon Property Group LP	2.650%	7/15/30	7,972	6,631					
Simon Property Group LP	2.200%	2/1/31	10,552	8,358					
Simon Property Group LP	2.250%	1/15/32	6,715	5,227					
Simon Property Group LP	2.650%	2/1/32	7,251	5,832					
Simon Property Group LP	6.750%	2/1/40	12,263	13,215					
Simon Property Group LP	4.750%	3/15/42	1,971	1,676					
Simon Property Group LP	4.250%	10/1/44	1,694	1,333					
Simon Property Group LP	4.250%	11/30/46	8,250	6,653					
Simon Property Group LP	3.250%	9/13/49	11,863	7,819					
Simon Property Group LP	3.800%	7/15/50	10,927	8,006					
SITE Centers Corp.	3.900%	8/15/24	1,000	963					
SITE Centers Corp.	3.625%	2/1/25	7,519	7,105					
SITE Centers Corp.	4.250%	2/1/26	2,940	2,767					
SITE Centers Corp.	4.700%	6/1/27	9,390	8,821					
Spirit Realty LP	4.450%	9/15/26	5,376	5,132					
Spirit Realty LP	3.200%	1/15/27	3,829	3,403					
Spirit Realty LP	4.000%	7/15/29	6,853	5,958					
Spirit Realty LP	3.400%	1/15/30	6,410	5,335					
Spirit Realty LP	3.200%	2/15/31	4,635	3,707					
Spirit Realty LP	2.700%	2/15/32	4,655	3,452					
STORE Capital Corp.	4.500%	3/15/28	5,495	4,952					
STORE Capital Corp.	4.625%	3/15/29	4,685	4,186					
STORE Capital Corp.	2.750%	11/18/30	2,439	1,859					
Sun Communities Operating LP	2.300%	11/1/28	2,000	1,671					
Sun Communities Operating LP	4.200%	4/15/32	13,130	11,537					
Tanger Properties LP	3.125%	9/1/26	6,100	5,572					
Tanger Properties LP	3.875%	7/15/27	3,300	3,022					
Tanger Properties LP	2.750%	9/1/31	5,000	3,611					
UDR Inc.	2.950%	9/1/26	8,930	8,209					
UDR Inc.	3.500%	7/1/27	3,300	3,079					
UDR Inc.	3.500%	1/15/28	6,670	6,046					
UDR Inc.	3.200%	1/15/30	2,500	2,169					
UDR Inc.	3.000%	8/15/31	6,433	5,369					
UDR Inc.	2.100%	8/1/32	1,875	1,393					
UDR Inc.	1.900%	3/15/33	9,728	6,923					
UDR Inc.	2.100%	6/15/33	3,950	2,822					
UDR Inc.	3.100%	11/1/34	4,905	3,794					
Ventas Realty LP	3.500%	4/15/24	3,651	3,549					
Ventas Realty LP	3.750%	5/1/24	2,300	2,250					
Ventas Realty LP	2.650%	1/15/25	9,415	8,914					
Ventas Realty LP	3.500%	2/1/25	1,697	1,631					
Ventas Realty LP	4.125%	1/15/26	3,021	2,927					
Ventas Realty LP	3.250%	10/15/26	2,275	2,105					
Ventas Realty LP	3.850%	4/1/27	5,487	5,170					
Ventas Realty LP	4.000%	3/1/28	14,300	13,219					
Ventas Realty LP	4.400%	1/15/29	7,609	7,107					
Ventas Realty LP	3.000%	1/15/30	7,065	5,954					
Ventas Realty LP	4.750%	11/15/30	6,949	6,515					
Ventas Realty LP	5.700%	9/30/43	3,915	3,588					
Ventas Realty LP	4.375%	2/1/45	3,170	2,467					
Ventas Realty LP	4.875%	4/15/49	6,882	5,726					
VICI Properties LP	4.375%	5/15/25	3,690	3,594					
VICI Properties LP	4.750%	2/15/28	15,340	14,572					
VICI Properties LP	4.950%	2/15/30	9,805	9,231					
VICI Properties LP	5.125%	5/15/32	19,545	18,118					
VICI Properties LP	5.625%	5/15/52	9,980	8,827					
Vornado Realty LP	3.500%	1/15/25	4,897	4,601					
Vornado Realty LP	3.400%	6/1/31	2,055	1,525					
Welltower Inc.	4.500%	1/15/24	2,241	2,220					
Welltower Inc.	3.625%	3/15/24	16,693	16,334					
Welltower Inc.	4.000%	6/1/25	15,051	14,666					
Welltower Inc.	4.250%	4/1/26	23,380	22,657					
Welltower Inc.	2.700%	2/15/27	18,527	16,689					
Welltower Inc.	4.250%	4/15/28	3,511	3,295					
Welltower Inc.	4.125%	3/15/29	17,924	16,427					
Welltower Inc.	3.100%	1/15/30	13,462	11,367					
Welltower Inc.	2.750%	1/15/31	16,945	13,547					
Welltower Inc.	3.850%	6/15/32	3,197	2,725					
Welltower Inc.	6.500%	3/15/41	6,027	6,024					
Welltower Inc.	5.125%	3/15/43	1,260	1,067					
Welltower Inc.	4.950%	9/1/48	3,437	2,830					
Weyerhaeuser Co.	4.000%	11/15/29	11,716	10,722					
Weyerhaeuser Co.	4.000%	4/15/30	10,593	9,665					
Weyerhaeuser Co.	7.375%	3/15/32	4,481	4,964					
Weyerhaeuser Co.	4.000%	3/9/52	1,900	1,440					
WP Carey Inc.	4.600%	4/1/24	9,157	9,071					
WP Carey Inc.	4.000%	2/1/25	1,995	1,946					
WP Carey Inc.	4.250%	10/1/26	5,037	4,858					
WP Carey Inc.	3.850%	7/15/29	5,361	4,820					
WP Carey Inc.	2.250%	4/1/33	15,260	11,317					
									2,898,437
					Technology (2.4%)				
					Adobe Inc.	1.900%	2/1/25	2,456	2,320
					Adobe Inc.	3.250%	2/1/25	16,880	16,402
					Adobe Inc.	2.150%	2/1/27	13,305	12,123
					Adobe Inc.	2.300%	2/1/30	19,266	16,433
					Amdocs Ltd.	2.538%	6/15/30	9,000	7,298
					Analog Devices Inc.	2.950%	4/1/25	4,852	4,660
					Analog Devices Inc.	3.500%	12/5/26	13,676	13,048
					Analog Devices Inc.	3.450%	6/15/27	6,038	5,677
					Analog Devices Inc.	1.700%	10/1/28	11,235	9,519

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Analog Devices Inc.	2.100%	10/1/31	14,399	11,649		Block Financial LLC	2.500%	7/15/28	4,752
Analog Devices Inc.	2.800%	10/1/41	10,940	8,049		Block Financial LLC	3.875%	8/15/30	7,861
Analog Devices Inc.	2.950%	10/1/51	12,510	8,461		Broadcom Corp.	3.875%	1/15/27	48,302
Apple Inc.	3.000%	2/9/24	7,567	7,420		Broadcom Corp.	3.500%	1/15/28	4,293
Apple Inc.	3.450%	5/6/24	24,731	24,309		Broadcom Inc.	2.250%	11/15/23	11,683
Apple Inc.	2.850%	5/11/24	34,034	33,148		Broadcom Inc.	3.150%	11/15/25	20,269
Apple Inc.	1.800%	9/11/24	9,257	8,816		Broadcom Inc.	3.459%	9/15/26	25,255
Apple Inc.	2.750%	1/13/25	18,611	17,926	7	Broadcom Inc.	1.950%	2/15/28	7,903
Apple Inc.	2.500%	2/9/25	25,722	24,594		Broadcom Inc.	4.110%	9/15/28	22,480
Apple Inc.	1.125%	5/11/25	44,003	40,548	7	Broadcom Inc.	4.000%	4/15/29	1,375
Apple Inc.	3.200%	5/13/25	28,222	27,276		Broadcom Inc.	4.750%	4/15/29	25,618
Apple Inc.	0.550%	8/20/25	14,747	13,296		Broadcom Inc.	5.000%	4/15/30	25,893
Apple Inc.	0.700%	2/8/26	16,923	15,038		Broadcom Inc.	4.150%	11/15/30	33,586
Apple Inc.	3.250%	2/23/26	40,110	38,548	7	Broadcom Inc.	2.450%	2/15/31	32,150
Apple Inc.	2.450%	8/4/26	39,594	36,765		Broadcom Inc.	4.300%	11/15/32	17,390
Apple Inc.	2.050%	9/11/26	15,952	14,573	7	Broadcom Inc.	2.600%	2/15/33	14,784
Apple Inc.	3.350%	2/9/27	38,017	36,393	7	Broadcom Inc.	3.419%	4/15/33	32,621
Apple Inc.	3.200%	5/11/27	49,702	47,179	7	Broadcom Inc.	3.469%	4/15/34	39,210
Apple Inc.	3.000%	6/20/27	4,390	4,137	7	Broadcom Inc.	3.137%	11/15/35	18,820
Apple Inc.	2.900%	9/12/27	38,408	35,866	7	Broadcom Inc.	3.187%	11/15/36	28,714
Apple Inc.	3.000%	11/13/27	16,338	15,265	7	Broadcom Inc.	4.926%	5/15/37	33,307
Apple Inc.	1.200%	2/8/28	53,964	45,816	7	Broadcom Inc.	3.500%	2/15/41	16,039
Apple Inc.	1.400%	8/5/28	30,605	25,933	7	Broadcom Inc.	3.750%	2/15/51	16,789
Apple Inc.	2.200%	9/11/29	28,292	24,441		Broadridge Financial Solutions Inc.	3.400%	6/27/26	7,450
Apple Inc.	1.650%	5/11/30	22,807	18,696		Broadridge Financial Solutions Inc.	2.900%	12/1/29	9,556
Apple Inc.	1.250%	8/20/30	20,674	16,247		Broadridge Financial Solutions Inc.	2.600%	5/1/31	12,754
Apple Inc.	1.650%	2/8/31	38,463	30,961		Broadridge Financial Solutions Inc.	2.600%	5/1/31	12,754
Apple Inc.	1.700%	8/5/31	11,807	9,442		Cadence Design Systems Inc.	4.375%	10/15/24	4,254
Apple Inc.	4.500%	2/23/36	16,792	16,636		CDW LLC	5.500%	12/1/24	2,197
Apple Inc.	2.375%	2/8/41	17,163	12,144		CDW LLC	4.125%	5/1/25	4,113
Apple Inc.	3.850%	5/4/43	29,243	25,408		CDW LLC	4.250%	4/1/28	4,657
Apple Inc.	4.450%	5/6/44	3,504	3,323		CDW LLC	3.250%	2/15/29	10,275
Apple Inc.	3.450%	2/9/45	26,229	21,109		CGI Inc.	1.450%	9/14/26	8,000
Apple Inc.	4.375%	5/13/45	25,865	23,895		CGI Inc.	2.300%	9/14/31	5,500
Apple Inc.	4.650%	2/23/46	48,034	45,674		Cintas Corp. No. 2	3.700%	4/1/27	19,909
Apple Inc.	3.850%	8/4/46	31,264	26,623		Cisco Systems Inc.	3.625%	3/4/24	16,416
Apple Inc.	3.750%	9/12/47	16,634	13,885		Cisco Systems Inc.	3.500%	6/15/25	6,458
Apple Inc.	3.750%	11/13/47	15,685	13,097		Cisco Systems Inc.	2.950%	2/28/26	6,890
Apple Inc.	2.950%	9/11/49	17,181	12,269		Cisco Systems Inc.	2.500%	9/20/26	7,381
Apple Inc.	2.650%	5/11/50	49,647	33,016		Cisco Systems Inc.	5.900%	2/15/39	23,689
Apple Inc.	2.400%	8/20/50	16,719	10,567		Cisco Systems Inc.	5.500%	1/15/40	23,228
Apple Inc.	2.650%	2/8/51	34,020	22,702		Corning Inc.	4.700%	3/15/37	3,761
Apple Inc.	2.700%	8/5/51	21,702	14,493		Corning Inc.	5.750%	8/15/40	11,059
Apple Inc.	2.550%	8/20/60	13,080	8,005		Corning Inc.	4.750%	3/15/42	6,515
Apple Inc.	2.800%	2/8/61	29,260	18,775		Corning Inc.	5.350%	11/15/48	5,876
Apple Inc.	2.850%	8/5/61	18,820	12,265		Corning Inc.	3.900%	11/15/49	1,950
Applied Materials Inc.	3.900%	10/1/25	15,205	14,877		Corning Inc.	4.375%	11/15/57	5,477
Applied Materials Inc.	3.300%	4/1/27	15,416	14,648		Corning Inc.	5.850%	11/15/68	5,790
Applied Materials Inc.	1.750%	6/1/30	11,510	9,384		Corning Inc.	5.450%	11/15/79	14,121
Applied Materials Inc.	5.100%	10/1/35	11,523	11,642		Dell Inc.	7.100%	4/15/28	1,380
Applied Materials Inc.	5.850%	6/15/41	9,176	10,026		Dell Inc.	6.500%	4/15/38	5,823
Applied Materials Inc.	4.350%	4/1/47	5,569	5,031		Dell International LLC	4.000%	7/15/24	15,594
Applied Materials Inc.	2.750%	6/1/50	10,445	7,133		Dell International LLC	5.850%	7/15/25	16,298
Arrow Electronics Inc.	3.250%	9/8/24	9,054	8,714		Dell International LLC	6.020%	6/15/26	62,081
Arrow Electronics Inc.	4.000%	4/1/25	4,596	4,432		Dell International LLC	4.900%	10/1/26	26,458
Arrow Electronics Inc.	3.875%	1/12/28	7,270	6,618		Dell International LLC	6.100%	7/15/27	9,374
Arrow Electronics Inc.	2.950%	2/15/32	4,905	3,864		Dell International LLC	5.300%	10/1/29	23,821
Autodesk Inc.	4.375%	6/15/25	3,538	3,499		Dell International LLC	6.200%	7/15/30	14,730
Autodesk Inc.	3.500%	6/15/27	10,165	9,519		Dell International LLC	8.100%	7/15/36	14,052
Autodesk Inc.	2.850%	1/15/30	6,675	5,736		Dell International LLC	3.375%	12/15/41	14,495
Autodesk Inc.	2.400%	12/15/31	14,325	11,489	7	Dell International LLC	8.350%	7/15/46	7,263
Automatic Data Processing Inc.	3.375%	9/15/25	20,017	19,400		Dell International LLC	3.450%	12/15/51	17,690
Automatic Data Processing Inc.	1.700%	5/15/28	12,235	10,622	7	DXC Technology Co.	1.800%	9/15/26	11,070
Automatic Data Processing Inc.	1.250%	9/1/30	13,045	10,188		DXC Technology Co.	2.375%	9/15/28	9,938
Avnet Inc.	4.625%	4/15/26	7,364	7,085		Equifax Inc.	2.600%	12/1/24	5,836
Avnet Inc.	3.000%	5/15/31	3,905	3,022					
Block Financial LLC	5.250%	10/1/25	12,365	12,320					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Equifax Inc.	2.600%	12/15/25	6,090	5,673	Intel Corp.	3.400%	3/25/25	20,900	20,348
Equifax Inc.	5.100%	12/15/27	200	198	Intel Corp.	3.700%	7/29/25	32,099	31,334
Equifax Inc.	3.100%	5/15/30	8,962	7,533	Intel Corp.	2.600%	5/19/26	20,302	18,950
Equifax Inc.	2.350%	9/15/31	14,817	11,488	Intel Corp.	3.750%	3/25/27	11,087	10,707
Fidelity National Information Services Inc.	0.600%	3/1/24	10,910	10,330	Intel Corp.	3.750%	8/5/27	9,069	8,720
Fidelity National Information Services Inc.	1.150%	3/1/26	16,457	14,442	Intel Corp.	1.600%	8/12/28	14,407	12,241
Fidelity National Information Services Inc.	1.650%	3/1/28	10,271	8,540	Intel Corp.	2.450%	11/15/29	30,328	26,014
Fidelity National Information Services Inc.	3.750%	5/21/29	6,609	6,031	Intel Corp.	3.900%	3/25/30	21,410	20,088
Fidelity National Information Services Inc.	2.250%	3/1/31	18,375	14,454	Intel Corp.	2.000%	8/12/31	16,452	13,048
Fidelity National Information Services Inc.	3.100%	3/1/41	13,465	9,325	Intel Corp.	4.150%	8/5/32	12,750	11,922
Fidelity National Information Services Inc.	4.500%	8/15/46	2,871	2,246	Intel Corp.	4.000%	12/15/32	12,817	11,863
Fiserv Inc.	2.750%	7/1/24	33,779	32,581	Intel Corp.	4.600%	3/25/40	5,601	5,085
Fiserv Inc.	3.850%	6/1/25	31,310	30,388	Intel Corp.	2.800%	8/12/41	9,993	6,964
Fiserv Inc.	3.200%	7/1/26	25,156	23,565	Intel Corp.	4.800%	10/1/41	13,084	12,079
Fiserv Inc.	2.250%	6/1/27	13,348	11,918	Intel Corp.	4.250%	12/15/42	7,716	6,582
Fiserv Inc.	4.200%	10/1/28	13,465	12,745	Intel Corp.	4.900%	7/29/45	3,728	3,490
Fiserv Inc.	3.500%	7/1/29	40,516	36,510	Intel Corp.	4.100%	5/19/46	17,227	14,024
Fiserv Inc.	2.650%	6/1/30	14,165	11,877	Intel Corp.	3.734%	12/8/47	33,992	25,570
Fiserv Inc.	4.400%	7/1/49	29,597	24,071	Intel Corp.	3.250%	11/15/49	23,311	15,877
Flex Ltd.	3.750%	2/1/26	7,411	6,979	Intel Corp.	4.750%	3/25/50	30,845	26,896
Flex Ltd.	4.875%	6/15/29	7,525	7,076	Intel Corp.	3.050%	8/12/51	22,220	14,442
Flex Ltd.	4.875%	5/12/30	3,675	3,437	Intel Corp.	4.900%	8/5/52	20,360	18,088
Fortinet Inc.	1.000%	3/15/26	6,650	5,814	Intel Corp.	3.100%	2/15/60	13,075	8,155
Fortinet Inc.	2.200%	3/15/31	6,575	5,056	Intel Corp.	3.200%	8/12/61	10,451	6,601
Global Payments Inc.	1.500%	11/15/24	6,400	5,955	Intel Corp.	5.050%	8/5/62	23,125	20,405
Global Payments Inc.	2.650%	2/15/25	21,414	20,164	International Business Machines Corp.	3.625%	2/12/24	26,960	26,552
Global Payments Inc.	1.200%	3/1/26	5,673	4,946	International Business Machines Corp.	3.000%	5/15/24	37,660	36,661
Global Payments Inc.	4.800%	4/1/26	10,545	10,264	International Business Machines Corp.	7.000%	10/30/25	7,028	7,448
Global Payments Inc.	2.150%	1/15/27	10,078	8,801	International Business Machines Corp.	3.450%	2/19/26	18,242	17,522
Global Payments Inc.	4.950%	8/15/27	1,720	1,672	International Business Machines Corp.	3.300%	5/15/26	48,955	46,598
Global Payments Inc.	4.450%	6/1/28	7,280	6,773	International Business Machines Corp.	3.300%	1/27/27	1,915	1,803
Global Payments Inc.	3.200%	8/15/29	20,047	17,112	International Business Machines Corp.	1.700%	5/15/27	10,610	9,323
Global Payments Inc.	2.900%	5/15/30	9,872	8,101	International Business Machines Corp.	6.220%	8/1/27	5,550	5,871
Global Payments Inc.	2.900%	11/15/31	10,515	8,310	International Business Machines Corp.	6.500%	1/15/28	1,725	1,846
Global Payments Inc.	5.400%	8/15/32	6,100	5,816	International Business Machines Corp.	3.500%	5/15/29	33,727	30,989
Global Payments Inc.	4.150%	8/15/49	13,999	10,001	International Business Machines Corp.	1.950%	5/15/30	23,545	19,189
Global Payments Inc.	5.950%	8/15/52	8,160	7,415	International Business Machines Corp.	5.875%	11/29/32	2,854	3,042
GXO Logistics Inc.	1.650%	7/15/26	7,049	6,040	International Business Machines Corp.	4.150%	5/15/39	29,841	25,693
GXO Logistics Inc.	2.650%	7/15/31	8,750	6,486	International Business Machines Corp.	5.600%	11/30/39	3,210	3,263
Harman International Industries Inc.	4.150%	5/15/25	5,586	5,434	International Business Machines Corp.	2.850%	5/15/40	9,305	6,737
Hewlett Packard Enterprise Co.	1.450%	4/1/24	11,215	10,708	International Business Machines Corp.	4.000%	6/20/42	14,848	12,322
Hewlett Packard Enterprise Co.	4.900%	10/15/25	31,490	31,176	International Business Machines Corp.	4.250%	5/15/49	36,251	30,087
Hewlett Packard Enterprise Co.	1.750%	4/1/26	4,455	4,004	International Business Machines Corp.	2.950%	5/15/50	9,040	5,900
Hewlett Packard Enterprise Co.	6.200%	10/15/35	11,442	11,796	International Business Machines Corp.	3.430%	2/9/52	9,895	6,985
Hewlett Packard Enterprise Co.	6.350%	10/15/45	22,044	22,034	International Business Machines Corp.	4.900%	7/27/52	10,715	9,797
HP Inc.	2.200%	6/17/25	22,704	21,248	Intuit Inc.	0.950%	7/15/25	8,300	7,559
HP Inc.	1.450%	6/17/26	23,775	20,847	Intuit Inc.	1.350%	7/15/27	7,829	6,775
HP Inc.	3.000%	6/17/27	19,786	18,072	Intuit Inc.	1.650%	7/15/30	6,898	5,544
HP Inc.	4.750%	1/15/28	9,670	9,392	Jabil Inc.	1.700%	4/15/26	6,775	5,994
HP Inc.	4.000%	4/15/29	13,095	11,990					
HP Inc.	3.400%	6/17/30	23,735	20,085					
HP Inc.	2.650%	6/17/31	14,510	11,310					
HP Inc.	4.200%	4/15/32	13,175	11,316					
HP Inc.	5.500%	1/15/33	12,117	11,398					
HP Inc.	6.000%	9/15/41	17,562	16,836					
Hubbell Inc.	3.350%	3/1/26	4,851	4,614					
Hubbell Inc.	3.150%	8/15/27	3,200	2,918					
Hubbell Inc.	3.500%	2/15/28	12,120	11,139					
Hubbell Inc.	2.300%	3/15/31	3,000	2,389					
Intel Corp.	2.875%	5/11/24	15,807	15,393					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Jabil Inc.	3.950%	1/12/28	9,395	8,751	Moody's Corp.	3.100%	11/29/61	5,975	3,770
Jabil Inc.	3.600%	1/15/30	7,595	6,658	Motorola Solutions Inc.	4.000%	9/1/24	1,041	1,022
Jabil Inc.	3.000%	1/15/31	9,431	7,801	Motorola Solutions Inc.	4.600%	2/23/28	11,175	10,834
Juniper Networks Inc.	1.200%	12/10/25	3,857	3,450	Motorola Solutions Inc.	4.600%	5/23/29	3,696	3,511
Juniper Networks Inc.	3.750%	8/15/29	9,898	8,819	Motorola Solutions Inc.	2.300%	11/15/30	6,944	5,448
Juniper Networks Inc.	2.000%	12/10/30	4,297	3,266	Motorola Solutions Inc.	2.750%	5/24/31	8,805	7,026
Juniper Networks Inc.	5.950%	3/15/41	8,525	7,944	Motorola Solutions Inc.	5.500%	9/1/44	6,615	5,986
KLA Corp.	4.650%	11/1/24	5,246	5,237	NetApp Inc.	3.300%	9/29/24	6,853	6,634
KLA Corp.	4.100%	3/15/29	15,411	14,912	NetApp Inc.	1.875%	6/22/25	6,110	5,631
KLA Corp.	4.650%	7/15/32	6,515	6,384	NetApp Inc.	2.375%	6/22/27	6,767	6,025
KLA Corp.	5.000%	3/15/49	6,015	5,626	NetApp Inc.	2.700%	6/22/30	22,850	18,740
KLA Corp.	3.300%	3/1/50	12,594	9,130	NVIDIA Corp.	0.584%	6/14/24	5,825	5,495
KLA Corp.	4.950%	7/15/52	15,333	14,391	NVIDIA Corp.	3.200%	9/16/26	23,182	22,036
KLA Corp.	5.250%	7/15/62	22,923	22,098	NVIDIA Corp.	1.550%	6/15/28	16,464	14,075
Kyndryl Holdings Inc.	2.050%	10/15/26	5,541	4,581	NVIDIA Corp.	2.850%	4/1/30	17,664	15,430
Kyndryl Holdings Inc.	2.700%	10/15/28	7,003	5,271	NVIDIA Corp.	2.000%	6/15/31	17,015	13,655
Kyndryl Holdings Inc.	3.150%	10/15/31	7,155	4,781	NVIDIA Corp.	3.500%	4/1/40	15,738	12,750
Kyndryl Holdings Inc.	4.100%	10/15/41	5,995	3,541	NVIDIA Corp.	3.500%	4/1/50	26,280	19,888
Lam Research Corp.	3.800%	3/15/25	6,154	6,022	NVIDIA Corp.	3.700%	4/1/60	7,798	5,805
Lam Research Corp.	3.750%	3/15/26	13,599	13,190	NXP BV	4.875%	3/1/24	13,719	13,609
Lam Research Corp.	4.000%	3/15/29	9,940	9,460	NXP BV	2.700%	5/1/25	7,164	6,736
Lam Research Corp.	1.900%	6/15/30	14,052	11,430	NXP BV	5.350%	3/1/26	7,301	7,248
Lam Research Corp.	4.875%	3/15/49	11,160	10,668	NXP BV	3.875%	6/18/26	7,003	6,667
Lam Research Corp.	2.875%	6/15/50	9,025	6,109	NXP BV	3.150%	5/1/27	9,008	8,209
Lam Research Corp.	3.125%	6/15/60	4,330	2,847	NXP BV	5.550%	12/1/28	8,836	8,851
Legrand France SA	8.500%	2/15/25	5,195	5,606	NXP BV	4.300%	6/18/29	22,283	20,654
Leidos Inc.	3.625%	5/15/25	6,500	6,247	NXP BV	3.400%	5/1/30	18,972	16,372
Leidos Inc.	4.375%	5/15/30	11,300	10,202	NXP BV	2.500%	5/11/31	23,534	18,600
Leidos Inc.	2.300%	2/15/31	14,100	10,790	NXP BV	2.650%	2/15/32	15,387	12,035
Marvell Technology Inc.	2.450%	4/15/28	7,682	6,459	NXP BV	5.000%	1/15/33	7,390	6,973
4 Marvell Technology Inc.	4.875%	6/22/28	14,302	13,579	NXP BV	3.250%	5/11/41	12,172	8,460
Marvell Technology Inc.	2.950%	4/15/31	4,392	3,528	NXP BV	3.125%	2/15/42	4,745	3,198
Microchip Technology Inc.	4.250%	9/1/25	12,730	12,362	NXP BV	3.250%	11/30/51	6,175	3,856
Micron Technology Inc.	4.975%	2/6/26	4,764	4,690	Oracle Corp.	3.400%	7/8/24	27,182	26,512
Micron Technology Inc.	4.185%	2/15/27	22,038	20,938	Oracle Corp.	2.950%	11/15/24	33,603	32,337
Micron Technology Inc.	5.327%	2/6/29	5,523	5,300	Oracle Corp.	2.500%	4/1/25	70,881	66,835
Micron Technology Inc.	4.663%	2/15/30	9,505	8,615	Oracle Corp.	2.950%	5/15/25	20,882	19,829
Micron Technology Inc.	2.703%	4/15/32	9,930	7,450	Oracle Corp.	1.650%	3/25/26	37,064	33,216
Micron Technology Inc.	3.366%	11/1/41	5,050	3,376	Oracle Corp.	2.650%	7/15/26	62,082	57,085
Micron Technology Inc.	3.477%	11/1/51	6,800	4,236	Oracle Corp.	2.800%	4/1/27	41,740	38,072
Microsoft Corp.	2.875%	2/6/24	36,992	36,273	Oracle Corp.	3.250%	11/15/27	8,304	7,630
Microsoft Corp.	2.700%	2/12/25	14,688	14,128	Oracle Corp.	2.300%	3/25/28	28,139	24,401
Microsoft Corp.	3.125%	11/3/25	45,351	43,808	Oracle Corp.	6.150%	11/9/29	6,715	6,981
Microsoft Corp.	2.400%	8/8/26	58,648	54,710	Oracle Corp.	2.950%	4/1/30	39,591	33,795
Microsoft Corp.	3.300%	2/6/27	53,631	51,693	Oracle Corp.	3.250%	5/15/30	3,630	3,149
Microsoft Corp.	3.500%	2/12/35	20,330	18,420	Oracle Corp.	2.875%	3/25/31	44,646	37,040
Microsoft Corp.	4.200%	11/3/35	4,368	4,230	Oracle Corp.	6.250%	11/9/32	4,865	5,109
Microsoft Corp.	3.450%	8/8/36	35,655	31,641	Oracle Corp.	4.300%	7/8/34	23,486	20,693
Microsoft Corp.	4.100%	2/6/37	17,967	17,041	Oracle Corp.	3.900%	5/15/35	11,796	9,830
Microsoft Corp.	5.300%	2/8/41	1,015	1,085	Oracle Corp.	3.850%	7/15/36	25,109	20,540
Microsoft Corp.	3.750%	2/12/45	1,480	1,299	Oracle Corp.	3.800%	11/15/37	25,628	20,217
Microsoft Corp.	3.700%	8/8/46	54,941	46,930	Oracle Corp.	6.500%	4/15/38	15,892	16,509
Microsoft Corp.	2.525%	6/1/50	96,245	64,138	Oracle Corp.	6.125%	7/8/39	11,283	11,234
Microsoft Corp.	2.921%	3/17/52	106,852	76,130	Oracle Corp.	3.600%	4/1/40	43,731	32,292
Microsoft Corp.	3.950%	8/8/56	653	557	Oracle Corp.	5.375%	7/15/40	29,735	27,301
Microsoft Corp.	2.675%	6/1/60	48,265	31,192	Oracle Corp.	3.650%	3/25/41	29,823	22,048
Microsoft Corp.	3.041%	3/17/62	47,025	32,756	Oracle Corp.	4.500%	7/8/44	13,388	10,762
Moody's Corp.	4.875%	2/15/24	8,827	8,797	Oracle Corp.	4.125%	5/15/45	26,937	20,333
Moody's Corp.	3.750%	3/24/25	5,408	5,263	Oracle Corp.	4.000%	7/15/46	42,923	31,522
Moody's Corp.	3.250%	1/15/28	7,315	6,761	Oracle Corp.	4.000%	11/15/47	32,526	23,879
Moody's Corp.	4.250%	2/1/29	5,984	5,730	Oracle Corp.	3.600%	4/1/50	59,215	40,397
Moody's Corp.	2.000%	8/19/31	7,945	6,294	Oracle Corp.	3.950%	3/25/51	51,461	37,077
Moody's Corp.	2.750%	8/19/41	8,019	5,603	Oracle Corp.	6.900%	11/9/52	31,450	34,033
Moody's Corp.	5.250%	7/15/44	8,486	8,151	Oracle Corp.	4.375%	5/15/55	10,298	7,908
Moody's Corp.	4.875%	12/17/48	2,214	2,003	Oracle Corp.	3.850%	4/1/60	30,715	20,549
Moody's Corp.	3.250%	5/20/50	5,360	3,695	Oracle Corp.	4.100%	3/25/61	20,404	14,247
Moody's Corp.	3.750%	2/25/52	6,695	5,155	PayPal Holdings Inc.	2.400%	10/1/24	16,025	15,351

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Ameren Corp.	1.950%	3/15/27	1,700	1,496		Atmos Energy Corp.	4.150%	1/15/43	6,667	5,573
Ameren Corp.	1.750%	3/15/28	6,000	5,089		Atmos Energy Corp.	4.125%	10/15/44	4,016	3,303
Ameren Corp.	3.500%	1/15/31	11,207	9,893		Atmos Energy Corp.	4.300%	10/1/48	3,015	2,553
Ameren Illinois Co.	3.250%	3/1/25	2,385	2,305		Atmos Energy Corp.	3.375%	9/15/49	20,815	15,222
Ameren Illinois Co.	3.800%	5/15/28	6,520	6,207		Atmos Energy Corp.	2.850%	2/15/52	16,300	10,627
Ameren Illinois Co.	1.550%	11/15/30	4,595	3,615		Atmos Energy Corp.	5.750%	10/15/52	4,225	4,441
Ameren Illinois Co.	3.850%	9/1/32	3,050	2,839		Avangrid Inc.	3.150%	12/1/24	9,989	9,575
Ameren Illinois Co.	4.150%	3/15/46	5,656	4,765		Avangrid Inc.	3.200%	4/15/25	657	628
Ameren Illinois Co.	3.700%	12/1/47	8,073	6,417		Avangrid Inc.	3.800%	6/1/29	12,934	11,750
Ameren Illinois Co.	4.500%	3/15/49	8,090	7,457		Avista Corp.	4.350%	6/1/48	4,935	4,129
Ameren Illinois Co.	3.250%	3/15/50	7,023	5,070		Avista Corp.	4.000%	4/1/52	6,024	4,777
Ameren Illinois Co.	2.900%	6/15/51	5,095	3,407		Baltimore Gas & Electric Co.	2.400%	8/15/26	6,351	5,861
Ameren Illinois Co.	5.900%	12/1/52	3,825	4,207		Baltimore Gas & Electric Co.	6.350%	10/1/36	1,321	1,411
American Electric Power Co. Inc.	2.031%	3/15/24	8,000	7,702		Baltimore Gas & Electric Co.	3.500%	8/15/46	5,547	4,167
4 American Electric Power Co. Inc.	1.000%	11/1/25	3,000	2,682	4	Baltimore Gas & Electric Co.	3.750%	8/15/47	8,703	6,721
American Electric Power Co. Inc.	5.750%	11/1/27	6,646	6,840		Baltimore Gas & Electric Co.	4.250%	9/15/48	2,270	1,909
American Electric Power Co. Inc.	3.200%	11/13/27	3,245	2,981		Baltimore Gas & Electric Co.	3.200%	9/15/49	6,540	4,630
4 American Electric Power Co. Inc.	4.500%	12/1/28	10,720	10,239		Baltimore Gas & Electric Co.	2.900%	6/15/50	6,425	4,273
American Electric Power Co. Inc.	2.300%	3/1/30	362	296		Baltimore Gas & Electric Co.	4.550%	6/1/52	5,860	5,241
American Electric Power Co. Inc.	5.950%	11/1/32	3,565	3,725		Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,246	7,108
American Electric Power Co. Inc.	3.250%	3/1/50	5,732	3,865		Berkshire Hathaway Energy Co.	4.050%	4/15/25	4,380	4,317
American Electric Power Co. Inc.	3.875%	2/15/62	5,295	4,157		Berkshire Hathaway Energy Co.	3.250%	4/15/28	7,875	7,297
American Water Capital Corp.	3.850%	3/1/24	6,700	6,595		Berkshire Hathaway Energy Co.	3.700%	7/15/30	19,026	17,417
American Water Capital Corp.	3.400%	3/1/25	8,835	8,563		Berkshire Hathaway Energy Co.	1.650%	5/15/31	7,660	5,926
American Water Capital Corp.	2.950%	9/1/27	9,170	8,456		Berkshire Hathaway Energy Co.	6.125%	4/1/36	10,996	11,552
American Water Capital Corp.	3.750%	9/1/28	7,071	6,672		Berkshire Hathaway Energy Co.	5.950%	5/15/37	5,406	5,593
American Water Capital Corp.	3.450%	6/1/29	16,548	15,096		Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,482	8,089
American Water Capital Corp.	2.800%	5/1/30	5,479	4,739		Berkshire Hathaway Energy Co.	4.500%	2/1/45	11,711	10,186
American Water Capital Corp.	2.300%	6/1/31	8,215	6,749		Berkshire Hathaway Energy Co.	3.800%	7/15/48	10,169	7,863
American Water Capital Corp.	6.593%	10/15/37	8,431	9,304		Berkshire Hathaway Energy Co.	4.450%	1/15/49	21,822	18,881
American Water Capital Corp.	4.300%	12/1/42	170	148		Berkshire Hathaway Energy Co.	4.250%	10/15/50	17,910	14,931
American Water Capital Corp.	4.300%	9/1/45	8,027	6,829		Berkshire Hathaway Energy Co.	2.850%	5/15/51	17,657	11,612
American Water Capital Corp.	4.000%	12/1/46	1,585	1,237	7	Berkshire Hathaway Energy Co.	4.600%	5/1/53	12,705	11,172
American Water Capital Corp.	3.750%	9/1/47	9,898	7,709		Black Hills Corp.	1.037%	8/23/24	10,000	9,334
American Water Capital Corp.	4.200%	9/1/48	9,270	7,769		Black Hills Corp.	3.950%	1/15/26	2,810	2,688
American Water Capital Corp.	4.150%	6/1/49	7,135	5,897		Black Hills Corp.	3.150%	1/15/27	5,150	4,756
American Water Capital Corp.	3.450%	5/1/50	6,667	4,922		Black Hills Corp.	3.050%	10/15/29	6,147	5,220
American Water Capital Corp.	3.250%	6/1/51	6,345	4,545		Black Hills Corp.	4.350%	5/1/33	6,759	5,964
Appalachian Power Co.	3.400%	6/1/25	4,956	4,789		Black Hills Corp.	4.200%	9/15/46	4,060	3,091
4 Appalachian Power Co.	3.300%	6/1/27	5,963	5,610		Black Hills Corp.	3.875%	10/15/49	4,810	3,416
4 Appalachian Power Co.	2.700%	4/1/31	7,469	6,143	4	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,637	2,414
4 Appalachian Power Co.	4.500%	8/1/32	5,377	5,032		CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	2,162	2,037
Appalachian Power Co.	7.000%	4/1/38	1,060	1,183	4	CenterPoint Energy Houston Electric LLC	2.350%	4/1/31	4,735	3,933
Appalachian Power Co.	4.400%	5/15/44	4,426	3,642	4	CenterPoint Energy Houston Electric LLC	3.000%	3/1/32	2,274	1,966
Appalachian Power Co.	4.450%	6/1/45	9,172	7,543		CenterPoint Energy Houston Electric LLC	4.450%	10/1/32	2,500	2,418
4 Appalachian Power Co.	4.500%	3/1/49	13,900	11,508		CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	11,565	9,166
4 Appalachian Power Co.	3.700%	5/1/50	6,845	5,022	4	CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	3,325	2,984
Arizona Public Service Co.	3.150%	5/15/25	5,795	5,533	4	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,855	4,816
Arizona Public Service Co.	2.950%	9/15/27	1,500	1,360		CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	6,605	5,762
Arizona Public Service Co.	2.600%	8/15/29	4,704	3,939		CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	5,659	3,813
Arizona Public Service Co.	2.200%	12/15/31	715	545		CenterPoint Energy Houston Electric LLC	3.350%	4/1/51	9,725	7,220
Arizona Public Service Co.	6.350%	12/15/32	2,000	2,104		CenterPoint Energy Houston Electric LLC	3.600%	3/1/52	2,835	2,189
Arizona Public Service Co.	5.050%	9/1/41	395	350		CenterPoint Energy Houston Electric LLC	4.850%	10/1/52	1,845	1,761
Arizona Public Service Co.	4.500%	4/1/42	9,909	8,114		CenterPoint Energy Inc.	2.500%	9/1/24	2,650	2,542
Arizona Public Service Co.	4.350%	11/15/45	1,350	1,062		CenterPoint Energy Inc.	1.450%	6/1/26	14,999	13,325
Arizona Public Service Co.	3.750%	5/15/46	13,030	9,147	4					
Arizona Public Service Co.	4.200%	8/15/48	546	418						
Arizona Public Service Co.	4.250%	3/1/49	7,026	5,360	4					
Arizona Public Service Co.	3.500%	12/1/49	3,905	2,666						
Arizona Public Service Co.	3.350%	5/15/50	2,995	1,987	4					
Arizona Public Service Co.	2.650%	9/15/50	3,454	1,998						
Atlantic City Electric Co.	2.300%	3/15/31	5,830	4,734	4					
Atmos Energy Corp.	3.000%	6/15/27	8,845	8,256	4					
Atmos Energy Corp.	2.625%	9/15/29	4,697	4,079						
Atmos Energy Corp.	1.500%	1/15/31	1,776	1,383						
Atmos Energy Corp.	5.450%	10/15/32	1,670	1,732						
Atmos Energy Corp.	5.500%	6/15/41	10,500	10,388						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
CenterPoint Energy Inc.	4.250%	11/1/28	1,835	1,724					
CenterPoint Energy Inc.	2.950%	3/1/30	14,610	12,559					
CenterPoint Energy Inc.	2.650%	6/1/31	3,050	2,514					
CenterPoint Energy Inc.	3.700%	9/1/49	9,707	7,272					
CenterPoint Energy Resources Corp.	4.000%	4/1/28	4,096	3,901					
CenterPoint Energy Resources Corp.	1.750%	10/1/30	8,342	6,611	4				
CenterPoint Energy Resources Corp.	5.850%	1/15/41	7,025	7,066	4				
CenterPoint Energy Resources Corp.	4.100%	9/1/47	4,100	3,299					
Cleco Corporate Holdings LLC	3.743%	5/1/26	6,306	5,944					
Cleco Corporate Holdings LLC	3.375%	9/15/29	500	421					
Cleco Corporate Holdings LLC	4.973%	5/1/46	5,757	4,870					
Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	5,539					
Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	5,913	4				
CMS Energy Corp.	3.000%	5/15/26	6,275	5,847	4				
CMS Energy Corp.	3.450%	8/15/27	4,396	4,072					
CMS Energy Corp.	4.875%	3/1/44	6,305	5,737					
CMS Energy Corp.	4.750%	6/1/50	6,834	5,931					
CMS Energy Corp.	3.750%	12/1/50	3,435	2,591					
Commonwealth Edison Co.	2.550%	6/15/26	12,199	11,330					
Commonwealth Edison Co.	2.950%	8/15/27	4,830	4,470					
Commonwealth Edison Co.	3.700%	8/15/28	3,411	3,214					
Commonwealth Edison Co.	2.200%	3/1/30	4,039	3,385					
Commonwealth Edison Co.	5.900%	3/15/36	4,159	4,348					
Commonwealth Edison Co.	6.450%	1/15/38	9,048	9,949					
Commonwealth Edison Co.	3.800%	10/1/42	5,906	4,816					
Commonwealth Edison Co.	4.600%	8/15/43	6,320	5,700					
Commonwealth Edison Co.	4.700%	1/15/44	6,077	5,526					
Commonwealth Edison Co.	3.700%	3/1/45	10,770	8,390					
Commonwealth Edison Co.	4.350%	11/15/45	6,878	5,884					
Commonwealth Edison Co.	3.650%	6/15/46	14,833	11,231					
Commonwealth Edison Co.	3.750%	8/15/47	9,719	7,596	4				
Commonwealth Edison Co.	4.000%	3/1/48	10,595	8,727					
Commonwealth Edison Co.	4.000%	3/1/49	11,090	9,007					
Commonwealth Edison Co.	3.200%	11/15/49	7,681	5,467	4				
Commonwealth Edison Co.	3.000%	3/1/50	7,928	5,466					
Commonwealth Edison Co.	2.750%	9/1/51	6,638	4,270	4				
Connecticut Light & Power Co.	0.750%	12/1/25	5,056	4,527	4				
Connecticut Light & Power Co.	3.200%	3/15/27	7,175	6,744	4				
Connecticut Light & Power Co.	2.050%	7/1/31	4,185	3,375	4				
Connecticut Light & Power Co.	4.300%	4/15/44	6,065	5,217	4				
Connecticut Light & Power Co.	4.150%	6/1/45	5,180	4,330	4				
Connecticut Light & Power Co.	4.000%	4/1/48	10,753	8,983	4				
Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	2,515	2,311	4				
Consolidated Edison Co. of New York Inc.	3.800%	5/15/28	1,089	1,032	4				
Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,385	1,324	4				
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,585	6,480	4				
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	5,144	5,197	4				
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	3,150	3,306	4				
Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	525	558	4				
Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	3,976	4,360	4				
Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	11,397	11,158	4				
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	10,543	10,451	4				
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	4,185	3,345	4				
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	23,038	19,843					
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	14,170	12,128					
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	16,995	13,219					
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	8,287	6,410					
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	8,294	6,750					
Consolidated Edison Co. of New York Inc.	3.200%	12/1/51	4,885	3,395					
Consolidated Edison Co. of New York Inc.	6.150%	11/15/52	4,565	4,949					
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	6,371	5,445					
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	4,747	3,841					
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	4,210	3,217					
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	10,124	8,468					
Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	7,598	5,478					
Consolidated Edison Co. of New York Inc.	3.600%	6/15/61	11,926	8,577					
Constellation Energy Generation LLC	6.250%	10/1/39	14,313	14,641					
Constellation Energy Generation LLC	5.750%	10/1/41	8,513	8,193					
Constellation Energy Generation LLC	5.600%	6/15/42	11,796	11,364					
Consumers Energy Co.	3.800%	11/15/28	7,344	6,960					
Consumers Energy Co.	3.600%	8/15/32	1,329	1,209					
Consumers Energy Co.	3.950%	5/15/43	4,778	3,955					
Consumers Energy Co.	3.250%	8/15/46	6,837	4,969					
Consumers Energy Co.	3.950%	7/15/47	4,875	3,971					
Consumers Energy Co.	4.050%	5/15/48	7,167	5,975					
Consumers Energy Co.	4.350%	4/15/49	8,355	7,363					
Consumers Energy Co.	3.100%	8/15/50	7,832	5,474					
Consumers Energy Co.	3.500%	8/1/51	19,844	15,136					
Consumers Energy Co.	2.650%	8/15/52	4,175	2,633					
Consumers Energy Co.	4.200%	9/1/52	6,423	5,518					
Consumers Energy Co.	2.500%	5/1/60	9,194	5,224					
Dayton Power & Light Co.	3.950%	6/15/49	3,413	2,655					
Delmarva Power & Light Co.	4.150%	5/15/45	5,548	4,490					
Dominion Energy Inc.	3.071%	8/15/24	6,243	6,016					
Dominion Energy Inc.	3.900%	10/1/25	10,933	10,657					
Dominion Energy Inc.	1.450%	4/15/26	6,667	5,941					
Dominion Energy Inc.	2.850%	8/15/26	7,616	7,034					
Dominion Energy Inc.	3.600%	3/15/27	3,425	3,223					
Dominion Energy Inc.	4.250%	6/1/28	5,353	5,104					
Dominion Energy Inc.	3.375%	4/1/30	38,306	33,749					
Dominion Energy Inc.	2.250%	8/15/31	8,175	6,494					
Dominion Energy Inc.	4.350%	8/15/32	4,560	4,237					
Dominion Energy Inc.	5.375%	11/15/32	7,500	7,452					
Dominion Energy Inc.	6.300%	3/15/33	6,298	6,633					
Dominion Energy Inc.	5.250%	8/1/33	1,489	1,458					
Dominion Energy Inc.	5.950%	6/15/35	4,385	4,410					
Dominion Energy Inc.	7.000%	6/15/38	5,909	6,316					
Dominion Energy Inc.	3.300%	4/15/41	6,410	4,745					
Dominion Energy Inc.	4.900%	8/1/41	11,860	10,481					
Dominion Energy Inc.	4.050%	9/15/42	8,926	7,000					
Dominion Energy Inc.	4.700%	12/1/44	4,401	3,748					
Dominion Energy Inc.	4.600%	3/15/49	7,491	6,376					
Dominion Energy Inc.	4.850%	8/15/52	7,821	6,792					
Dominion Energy Inc.	5.750%	10/1/54	4,381	4,113					
Dominion Energy South Carolina Inc.	2.300%	12/1/31	2,315	1,865					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Entergy Corp.	3.750%	6/15/50	8,220	6,082		Florida Power & Light Co.	5.950%	2/1/38	9,766	10,389
Entergy Louisiana LLC	0.950%	10/1/24	10,450	9,736		Florida Power & Light Co.	5.960%	4/1/39	1,192	1,271
Entergy Louisiana LLC	5.590%	10/1/24	4,146	4,172		Florida Power & Light Co.	5.690%	3/1/40	1,057	1,096
Entergy Louisiana LLC	5.400%	11/1/24	5,125	5,170		Florida Power & Light Co.	5.250%	2/1/41	2,621	2,613
Entergy Louisiana LLC	2.400%	10/1/26	8,093	7,361		Florida Power & Light Co.	4.125%	2/1/42	18,317	15,865
Entergy Louisiana LLC	3.120%	9/1/27	7,127	6,577		Florida Power & Light Co.	4.050%	6/1/42	8,824	7,602
Entergy Louisiana LLC	3.250%	4/1/28	5,537	5,045		Florida Power & Light Co.	3.800%	12/15/42	6,845	5,656
Entergy Louisiana LLC	1.600%	12/15/30	4,480	3,438		Florida Power & Light Co.	4.050%	10/1/44	4,785	4,063
Entergy Louisiana LLC	3.050%	6/1/31	12,389	10,608		Florida Power & Light Co.	3.700%	12/1/47	9,905	7,991
Entergy Louisiana LLC	2.350%	6/15/32	8,145	6,481		Florida Power & Light Co.	3.950%	3/1/48	26,333	21,867
Entergy Louisiana LLC	4.000%	3/15/33	14,380	12,963		Florida Power & Light Co.	3.990%	3/1/49	1,851	1,562
Entergy Louisiana LLC	3.100%	6/15/41	6,752	5,015		Florida Power & Light Co.	3.150%	10/1/49	15,065	10,944
Entergy Louisiana LLC	4.950%	1/15/45	12,285	10,963		Fortis Inc.	3.055%	10/4/26	12,540	11,648
Entergy Louisiana LLC	4.200%	9/1/48	10,310	8,491	4	Georgia Power Co.	2.200%	9/15/24	7,885	7,515
Entergy Louisiana LLC	4.200%	4/1/50	10,570	8,608		Georgia Power Co.	3.250%	4/1/26	9,050	8,561
Entergy Louisiana LLC	2.900%	3/15/51	12,786	8,298		Georgia Power Co.	3.250%	3/30/27	8,046	7,439
Entergy Louisiana LLC	4.750%	9/15/52	2,640	2,381	4	Georgia Power Co.	2.650%	9/15/29	9,006	7,679
Entergy Mississippi LLC	2.850%	6/1/28	13,377	11,876	4	Georgia Power Co.	4.750%	9/1/40	9,122	8,263
Entergy Mississippi LLC	3.850%	6/1/49	6,625	5,093		Georgia Power Co.	4.300%	3/15/42	13,540	11,606
Entergy Texas Inc.	1.750%	3/15/31	11,218	8,782		Georgia Power Co.	4.300%	3/15/43	6,045	5,042
Entergy Texas Inc.	4.500%	3/30/39	689	602	4	Georgia Power Co.	3.700%	1/30/50	5,576	4,170
Entergy Texas Inc.	3.550%	9/30/49	4,324	3,126	4	Georgia Power Co.	3.250%	3/15/51	9,150	6,312
Essential Utilities Inc.	3.566%	5/1/29	9,159	8,234	4	Gulf Power Co.	3.300%	5/30/27	4,230	3,988
Essential Utilities Inc.	2.704%	4/15/30	8,255	6,917		Iberdrola International BV	6.750%	7/15/36	4,816	5,114
Essential Utilities Inc.	4.276%	5/1/49	5,885	4,768		Indiana Michigan Power Co.	3.850%	5/15/28	11,575	10,910
Essential Utilities Inc.	3.351%	4/15/50	6,195	4,256		Indiana Michigan Power Co.	6.050%	3/15/37	7,594	7,899
Essential Utilities Inc.	5.300%	5/1/52	6,180	5,816	4	Indiana Michigan Power Co.	4.550%	3/15/46	6,755	5,662
Energy Inc.	2.450%	9/15/24	4,267	4,054	4	Indiana Michigan Power Co.	3.750%	7/1/47	9,780	7,235
Energy Inc.	2.900%	9/15/29	7,013	6,063		Indiana Michigan Power Co.	3.250%	5/1/51	13,990	9,572
Energy Kansas Central Inc.	2.550%	7/1/26	6,601	6,072		Interstate Power & Light Co.	3.250%	12/1/24	13,102	12,657
Energy Kansas Central Inc.	3.100%	4/1/27	13,500	12,585		Interstate Power & Light Co.	4.100%	9/26/28	8,775	8,353
Energy Kansas Central Inc.	4.125%	3/1/42	9,057	7,521		Interstate Power & Light Co.	3.600%	4/1/29	5,366	4,887
Energy Kansas Central Inc.	4.100%	4/1/43	5,640	4,647		Interstate Power & Light Co.	2.300%	6/1/30	6,075	4,943
Energy Kansas Central Inc.	4.250%	12/1/45	4,329	3,524		Interstate Power & Light Co.	6.250%	7/15/39	3,830	3,952
Energy Kansas Central Inc.	3.250%	9/1/49	5,450	3,793		Interstate Power & Light Co.	3.700%	9/15/46	4,282	3,098
Energy Kansas Central Inc.	3.450%	4/15/50	5,000	3,633		Interstate Power & Light Co.	3.500%	9/30/49	442	316
4 Energy Metro Inc.	2.250%	6/1/30	6,896	5,679		Interstate Power & Light Co.	3.100%	11/30/51	5,685	3,713
Energy Metro Inc.	5.300%	10/1/41	7,890	7,562		IPALCO Enterprises Inc.	3.700%	9/1/24	1,300	1,260
Energy Metro Inc.	4.200%	6/15/47	7,345	5,966		IPALCO Enterprises Inc.	4.250%	5/1/30	5,228	4,647
4 Energy Metro Inc.	4.200%	3/15/48	3,383	2,688		ITC Holdings Corp.	3.650%	6/15/24	4,532	4,419
4 Energy Metro Inc.	4.125%	4/1/49	1,873	1,508		ITC Holdings Corp.	3.250%	6/30/26	6,580	6,168
4 Eversource Energy	2.900%	10/1/24	4,080	3,934		ITC Holdings Corp.	3.350%	11/15/27	8,721	8,023
4 Eversource Energy	3.150%	1/15/25	5,697	5,484		ITC Holdings Corp.	5.300%	7/1/43	11,900	10,636
4 Eversource Energy	3.300%	1/15/28	7,625	7,034	4	John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,782	2,621
4 Eversource Energy	4.250%	4/1/29	6,750	6,379		Kentucky Utilities Co.	5.125%	11/1/40	7,536	7,139
4 Eversource Energy	1.650%	8/15/30	9,080	7,063		Kentucky Utilities Co.	4.375%	10/1/45	7,765	6,571
Eversource Energy	2.550%	3/15/31	4,613	3,797		Kentucky Utilities Co.	3.300%	6/1/50	6,025	4,262
Eversource Energy	3.375%	3/1/32	5,162	4,489		Louisville Gas & Electric Co.	3.300%	10/1/25	4,350	4,161
Eversource Energy	3.450%	1/15/50	12,375	9,051	4	Louisville Gas & Electric Co.	4.250%	4/1/49	12,492	10,434
4 Exelon Corp.	3.950%	6/15/25	23,396	22,851		MidAmerican Energy Co.	3.500%	10/15/24	10,794	10,540
Exelon Corp.	3.400%	4/15/26	14,200	13,495		MidAmerican Energy Co.	3.100%	5/1/27	5,680	5,321
7 Exelon Corp.	2.750%	3/15/27	1,000	919		MidAmerican Energy Co.	3.650%	4/15/29	9,572	8,976
Exelon Corp.	4.050%	4/15/30	21,600	20,117		MidAmerican Energy Co.	6.750%	12/30/31	4,314	4,853
7 Exelon Corp.	3.350%	3/15/32	1,363	1,188		4 MidAmerican Energy Co.	5.750%	11/1/35	3,200	3,324
4 Exelon Corp.	4.950%	6/15/35	8,372	8,003	4	4 MidAmerican Energy Co.	5.800%	10/15/36	8,780	9,199
Exelon Corp.	5.625%	6/15/35	7,269	7,405		MidAmerican Energy Co.	4.800%	9/15/43	5,316	4,980
Exelon Corp.	5.100%	6/15/45	4,937	4,586		MidAmerican Energy Co.	4.400%	10/15/44	2,278	2,004
Exelon Corp.	4.450%	4/15/46	10,175	8,629		MidAmerican Energy Co.	4.250%	5/1/46	7,895	6,691
Exelon Corp.	4.700%	4/15/50	13,725	12,056		MidAmerican Energy Co.	3.950%	8/1/47	5,237	4,317
7 Exelon Corp.	4.100%	3/15/52	3,035	2,441		MidAmerican Energy Co.	3.650%	8/1/48	12,741	10,021
Florida Power & Light Co.	3.250%	6/1/24	10,815	10,565		MidAmerican Energy Co.	4.250%	7/15/49	8,833	7,587
Florida Power & Light Co.	2.850%	4/1/25	22,312	21,379		MidAmerican Energy Co.	3.150%	4/15/50	3,152	2,239
Florida Power & Light Co.	3.125%	12/1/25	9,400	9,073		Mississippi Power Co.	3.950%	3/30/28	2,115	1,984
Florida Power & Light Co.	2.450%	2/3/32	14,813	12,383		4 Mississippi Power Co.	4.250%	3/15/42	8,136	6,614
Florida Power & Light Co.	5.625%	4/1/34	3,236	3,366		National Fuel Gas Co.	5.200%	7/15/25	2,927	2,909
Florida Power & Light Co.	4.950%	6/1/35	1,918	1,885		Florida Power & Light Co.	5.500%	1/15/26	4,661	4,647
Florida Power & Light Co.	5.650%	2/1/37	4,476	4,567						

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
National Fuel Gas Co.	3.950%	9/15/27	4,596	4,250						
National Fuel Gas Co.	4.750%	9/1/28	10,846	10,264						
National Fuel Gas Co.	2.950%	3/1/31	3,768	2,957						
National Grid USA	5.803%	4/1/35	3,208	2,990						
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	15,419	15,070	4	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	35,659	29,350
National Rural Utilities Cooperative Finance Corp.	0.350%	2/8/24	3,102	2,947	4	NextEra Energy Capital Holdings Inc.	5.000%	7/15/32	4,508	4,437
National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	10,157	9,756		NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	9,577	7,863
National Rural Utilities Cooperative Finance Corp.	3.450%	6/15/25	4,000	3,857		NiSource Inc.	0.950%	8/15/25	11,717	10,569
National Rural Utilities Cooperative Finance Corp.	5.450%	10/30/25	1,500	1,520		NiSource Inc.	3.490%	5/15/27	10,716	10,100
National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	10,043	9,567		NiSource Inc.	2.950%	9/1/29	12,837	11,151
National Rural Utilities Cooperative Finance Corp.	1.000%	6/15/26	17,564	15,501		NiSource Inc.	3.600%	5/1/30	4,321	3,852
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	5,394	5,007		NiSource Inc.	1.700%	2/15/31	16,169	12,314
National Rural Utilities Cooperative Finance Corp.	3.400%	2/7/28	608	564		NiSource Inc.	5.950%	6/15/41	7,397	7,472
National Rural Utilities Cooperative Finance Corp.	4.800%	3/15/28	1,500	1,490		NiSource Inc.	5.250%	2/15/43	2,290	2,168
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	6,441	6,049		NiSource Inc.	4.800%	2/15/44	5,039	4,449
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	8,039	7,397		NiSource Inc.	5.650%	2/1/45	5,155	5,047
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	7,707	6,402		NiSource Inc.	4.375%	5/15/47	28,917	24,325
National Rural Utilities Cooperative Finance Corp.	1.350%	3/15/31	1,000	740		NiSource Inc.	3.950%	3/30/48	1,547	1,208
National Rural Utilities Cooperative Finance Corp.	1.650%	6/15/31	5,715	4,350		Northern States Power Co.	2.250%	4/1/31	1,855	1,538
National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	1,910	2,251		Northern States Power Co.	6.250%	6/1/36	3,670	3,952
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	11,870	10,777		Northern States Power Co.	6.200%	7/1/37	5,086	5,483
National Rural Utilities Cooperative Finance Corp.	4.150%	12/15/32	3,759	3,473		Northern States Power Co.	5.350%	11/1/39	9,696	9,770
National Rural Utilities Cooperative Finance Corp.	5.800%	1/15/33	2,025	2,112		Northern States Power Co.	3.400%	8/15/42	5,739	4,484
National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	6,615	5,971		Northern States Power Co.	4.125%	5/15/44	1,143	970
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	10,750	8,985		Northern States Power Co.	4.000%	8/15/45	3,120	2,550
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	14,600	12,221		Northern States Power Co.	3.600%	5/15/46	345	268
Nevada Power Co.	3.700%	5/1/29	12,145	11,435		Northern States Power Co.	3.600%	9/15/47	1,672	1,294
Nevada Power Co.	2.400%	5/1/30	8,190	6,877		Northern States Power Co.	2.900%	3/1/50	5,371	3,697
Nevada Power Co.	6.650%	4/1/36	4,775	5,212		Northern States Power Co.	2.600%	6/1/51	1,392	892
Nevada Power Co.	6.750%	7/1/37	4,622	5,115		Northern States Power Co.	3.200%	4/1/52	4,675	3,350
Nevada Power Co.	3.125%	8/1/50	8,383	5,677		Northern States Power Co.	4.500%	6/1/52	6,300	5,724
Nevada Power Co.	5.900%	5/1/53	3,455	3,700		NorthWestern Corp.	4.176%	11/15/44	5,380	4,374
NextEra Energy Capital Holdings Inc.	2.940%	3/21/24	14,270	13,899		NSTAR Electric Co.	3.200%	5/15/27	7,350	6,908
NextEra Energy Capital Holdings Inc.	4.200%	6/20/24	4,960	4,903		NSTAR Electric Co.	3.250%	5/15/29	5,663	5,145
NextEra Energy Capital Holdings Inc.	4.255%	9/1/24	9,000	8,892		NSTAR Electric Co.	3.950%	4/1/30	2,133	2,004
NextEra Energy Capital Holdings Inc.	4.450%	6/20/25	4,800	4,747		NSTAR Electric Co.	5.500%	3/15/40	5,636	5,673
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	22,684	21,394		NSTAR Electric Co.	4.400%	3/1/44	3,526	3,081
NextEra Energy Capital Holdings Inc.	1.900%	6/15/28	6,598	5,646		NSTAR Electric Co.	4.950%	9/15/52	2,190	2,126
NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	7,594	6,909		Oglethorpe Power Corp.	5.950%	11/1/39	3,508	3,382
NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	6,461	5,591		Oglethorpe Power Corp.	5.375%	11/1/40	8,770	7,935
						Oglethorpe Power Corp.	4.500%	4/1/47	7,040	5,601
						Oglethorpe Power Corp.	5.050%	10/1/48	1,990	1,712
						Oglethorpe Power Corp.	5.250%	9/1/50	1,338	1,176
						Ohio Edison Co.	6.875%	7/15/36	2,530	2,724
						Ohio Power Co.	2.600%	4/1/30	750	637
						Ohio Power Co.	1.625%	1/15/31	6,655	5,156
						Ohio Power Co.	4.150%	4/1/48	5,330	4,340
						Ohio Power Co.	4.000%	6/1/49	5,945	4,708
						Ohio Power Co.	2.900%	10/1/51	4,455	2,913
						Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	5,369
						Oklahoma Gas & Electric Co.	3.250%	4/1/30	9,623	8,361
						Oklahoma Gas & Electric Co.	4.150%	4/1/47	4,220	3,372
						Oklahoma Gas & Electric Co.	3.850%	8/15/47	5,668	4,264
						Oncor Electric Delivery Co. LLC	2.750%	6/1/24	11,545	11,178
						Oncor Electric Delivery Co. LLC	2.950%	4/1/25	10,172	9,762
						Oncor Electric Delivery Co. LLC	0.550%	10/1/25	2,800	2,496
						Oncor Electric Delivery Co. LLC	3.700%	11/15/28	7,080	6,681
						Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,745	1,810
						Oncor Electric Delivery Co. LLC	2.750%	5/15/30	8,805	7,671
						Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,654	6,373
						Oncor Electric Delivery Co. LLC	4.550%	9/15/32	3,175	3,108
						Oncor Electric Delivery Co. LLC	7.250%	1/15/33	3,630	4,213
						Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,892	2,293
						Oncor Electric Delivery Co. LLC	5.250%	9/30/40	5,940	5,894
						Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,919	4,491
						Oncor Electric Delivery Co. LLC	5.300%	6/1/42	2,295	2,289

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	12,662	10,208	4	PG&E Wildfire Recovery Funding LLC	4.263%	6/1/36	4,034	3,780
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	5,325	4,334						
Oncor Electric Delivery Co. LLC	4.100%	11/15/48	3,605	3,062	4	PG&E Wildfire Recovery Funding LLC	4.722%	6/1/37	6,055	5,850
Oncor Electric Delivery Co. LLC	3.800%	6/1/49	13,243	10,721						
4 Oncor Electric Delivery Co. LLC	3.100%	9/15/49	8,239	5,854	4	PG&E Wildfire Recovery Funding LLC	5.081%	6/1/41	5,685	5,508
Oncor Electric Delivery Co. LLC	3.700%	5/15/50	7,549	6,008						
Oncor Electric Delivery Co. LLC	2.700%	11/15/51	2,382	1,564	4	PG&E Wildfire Recovery Funding LLC	4.451%	12/1/47	15,580	13,706
7 Oncor Electric Delivery Co. LLC	4.950%	9/15/52	4,500	4,377	4	PG&E Wildfire Recovery Funding LLC	5.212%	12/1/47	9,355	9,053
Oncor Electric Delivery Co. LLC	5.350%	10/1/52	4,657	4,745						
ONE Gas Inc.	1.100%	3/11/24	5,150	4,939	4	PG&E Wildfire Recovery Funding LLC	4.674%	12/1/51	3,400	3,021
ONE Gas Inc.	2.000%	5/15/30	3,050	2,475						
ONE Gas Inc.	4.658%	2/1/44	6,130	5,310	4	PG&E Wildfire Recovery Funding LLC	5.099%	6/1/52	5,630	5,355
ONE Gas Inc.	4.500%	11/1/48	7,424	6,151						
Pacific Gas & Electric Co.	3.750%	2/15/24	4,216	4,128		Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	6,300	5,787
Pacific Gas & Electric Co.	3.500%	6/15/25	7,429	7,023		Piedmont Natural Gas Co. Inc.	2.500%	3/15/31	4,975	4,063
Pacific Gas & Electric Co.	3.450%	7/1/25	1,931	1,832		Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	2,115
Pacific Gas & Electric Co.	3.150%	1/1/26	29,913	27,814		Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,505	3,245
Pacific Gas & Electric Co.	2.100%	8/1/27	5,043	4,318		Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	12,759	8,680
Pacific Gas & Electric Co.	3.300%	12/1/27	33,622	29,727		Pinnacle West Capital Corp.	1.300%	6/15/25	10,615	9,671
Pacific Gas & Electric Co.	3.000%	6/15/28	2,670	2,314		Potomac Electric Power Co.	3.600%	3/15/24	3,657	3,594
Pacific Gas & Electric Co.	3.750%	7/1/28	19,780	17,594		Potomac Electric Power Co.	6.500%	11/15/37	7,787	8,533
Pacific Gas & Electric Co.	4.550%	7/1/30	41,011	37,177		Potomac Electric Power Co.	4.150%	3/15/43	6,585	5,560
Pacific Gas & Electric Co.	2.500%	2/1/31	28,328	22,025		PPL Capital Funding Inc.	3.100%	5/15/26	10,832	10,137
Pacific Gas & Electric Co.	3.250%	6/1/31	5,830	4,739		PPL Electric Utilities Corp.	6.250%	5/15/39	5,942	6,384
Pacific Gas & Electric Co.	4.500%	7/1/40	27,541	21,559		PPL Electric Utilities Corp.	4.125%	6/15/44	3,240	2,723
Pacific Gas & Electric Co.	3.300%	8/1/40	11,609	7,873		PPL Electric Utilities Corp.	4.150%	10/1/45	5,525	4,566
Pacific Gas & Electric Co.	4.200%	6/1/41	7,858	5,884		PPL Electric Utilities Corp.	3.950%	6/1/47	6,640	5,410
Pacific Gas & Electric Co.	4.750%	2/15/44	15,165	11,799		PPL Electric Utilities Corp.	4.150%	6/15/48	3,902	3,288
Pacific Gas & Electric Co.	4.300%	3/15/45	10,565	7,558		Progress Energy Inc.	7.750%	3/1/31	6,233	7,063
Pacific Gas & Electric Co.	4.250%	3/15/46	5,679	4,010		Progress Energy Inc.	6.000%	12/1/39	7,714	7,807
Pacific Gas & Electric Co.	3.950%	12/1/47	29,303	19,840		Public Service Co. of Colorado	3.700%	6/15/28	5,625	5,358
Pacific Gas & Electric Co.	4.950%	7/1/50	46,329	36,297	4	Public Service Co. of Colorado	1.900%	1/15/31	5,566	4,463
Pacific Gas & Electric Co.	3.500%	8/1/50	28,617	18,012		Public Service Co. of Colorado	1.875%	6/15/31	10,245	8,157
PacifiCorp	3.600%	4/1/24	7,457	7,329	4	Public Service Co. of Colorado	4.100%	6/1/32	3,400	3,192
PacifiCorp	3.500%	6/15/29	14,067	12,962	4	Public Service Co. of Colorado	6.250%	9/1/37	1,223	1,332
PacifiCorp	2.700%	9/15/30	6,648	5,712		Public Service Co. of Colorado	3.600%	9/15/42	7,940	6,277
PacifiCorp	7.700%	11/15/31	1,399	1,634		Public Service Co. of Colorado	4.300%	3/15/44	1,737	1,479
PacifiCorp	5.250%	6/15/35	3,968	3,902		Public Service Co. of Colorado	3.800%	6/15/47	1,816	1,442
PacifiCorp	6.100%	8/1/36	5,828	6,008		Public Service Co. of Colorado	4.100%	6/15/48	4,475	3,716
PacifiCorp	5.750%	4/1/37	10,490	10,657		Public Service Co. of Colorado	4.050%	9/15/49	7,027	5,791
PacifiCorp	6.250%	10/15/37	8,237	8,753	4	Public Service Co. of Colorado	3.200%	3/1/50	3,788	2,715
PacifiCorp	6.350%	7/15/38	4,412	4,749	4	Public Service Co. of Colorado	2.700%	1/15/51	6,524	4,208
PacifiCorp	6.000%	1/15/39	5,181	5,396	4	Public Service Co. of Colorado	4.500%	6/1/52	5,470	4,900
PacifiCorp	4.100%	2/1/42	5,640	4,660		Public Service Co. of New Hampshire	3.600%	7/1/49	5,689	4,403
PacifiCorp	4.125%	1/15/49	19,367	15,919		Public Service Electric & Gas Co.	3.000%	5/15/25	11,418	10,941
PacifiCorp	4.150%	2/15/50	13,514	11,162	4	Public Service Electric & Gas Co.	2.250%	9/15/26	5,215	4,744
PacifiCorp	3.300%	3/15/51	12,448	8,973	4	Public Service Electric & Gas Co.	3.000%	5/15/27	6,691	6,251
PacifiCorp	2.900%	6/15/52	19,758	13,004	4	Public Service Electric & Gas Co.	3.700%	5/1/28	1,370	1,305
PacifiCorp	5.350%	12/1/53	10,000	10,003	4	Public Service Electric & Gas Co.	3.650%	9/1/28	1,225	1,152
PECO Energy Co.	3.150%	10/15/25	2,350	2,257	4	Public Service Electric & Gas Co.	3.200%	5/15/29	3,675	3,333
PECO Energy Co.	3.900%	3/1/48	7,156	5,893	4	Public Service Electric & Gas Co.	2.450%	1/15/30	4,513	3,867
PECO Energy Co.	3.000%	9/15/49	5,925	4,067	4	Public Service Electric & Gas Co.	4.900%	12/15/32	5,200	5,211
PECO Energy Co.	2.800%	6/15/50	7,120	4,700	4	Public Service Electric & Gas Co.	5.800%	5/1/37	1,986	2,066
PECO Energy Co.	3.050%	3/15/51	5,637	3,863	4	Public Service Electric & Gas Co.	5.500%	3/1/40	417	424
PECO Energy Co.	2.850%	9/15/51	4,165	2,764	4	Public Service Electric & Gas Co.	3.950%	5/1/42	5,815	4,873
PECO Energy Co.	4.600%	5/15/52	5,955	5,385	4	Public Service Electric & Gas Co.	3.650%	9/1/42	1,936	1,549
PECO Energy Co.	4.375%	8/15/52	5,523	4,879	4	Public Service Electric & Gas Co.	3.800%	3/1/46	17,183	13,713
4 PG&E Energy Recovery Funding LLC	1.460%	7/15/31	3,910	3,417	4	Public Service Electric & Gas Co.	3.600%	12/1/47	5,821	4,453
4 PG&E Energy Recovery Funding LLC	2.280%	1/15/36	1,300	998	4	Public Service Electric & Gas Co.	3.850%	5/1/49	11,213	8,940
4 PG&E Energy Recovery Funding LLC	2.822%	7/15/46	5,485	3,878	4	Public Service Electric & Gas Co.	3.200%	8/1/49	1,395	1,005
4 PG&E Wildfire Recovery Funding LLC	3.594%	6/1/30	13,017	12,357	4	Public Service Electric & Gas Co.	3.150%	1/1/50	3,905	2,760
4 PG&E Wildfire Recovery Funding LLC	4.022%	6/1/31	4,775	4,578	4	Public Service Electric & Gas Co.	2.700%	5/1/50	11,225	7,308
						Public Service Enterprise Group Inc.	2.875%	6/15/24	5,316	5,140

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Public Service Enterprise Group Inc.	0.800%	8/15/25	8,730	7,838	4	Southern California Gas Co.	2.950%	4/15/27	8,350	7,716
Public Service Enterprise Group Inc.	5.850%	11/15/27	6,025	6,207	4	Southern California Gas Co.	2.550%	2/1/30	9,701	8,258
Public Service Enterprise Group Inc.	1.600%	8/15/30	11,760	9,136	4	Southern California Gas Co.	3.750%	9/15/42	4,645	3,646
Puget Energy Inc.	3.650%	5/15/25	11,458	10,936	4	Southern California Gas Co.	4.125%	6/1/48	5,450	4,380
Puget Energy Inc.	4.100%	6/15/30	6,024	5,390	4	Southern California Gas Co.	4.300%	1/15/49	1,480	1,222
Puget Sound Energy Inc.	6.274%	3/15/37	3,730	3,826	4	Southern California Gas Co.	3.950%	2/15/50	6,040	4,702
Puget Sound Energy Inc.	5.757%	10/1/39	6,910	6,914	4	Southern California Gas Co.	6.350%	11/15/52	6,830	7,524
Puget Sound Energy Inc.	5.795%	3/15/40	1,849	1,841	4	Southern Co.	0.600%	2/26/24	4,002	3,791
Puget Sound Energy Inc.	5.638%	4/15/41	3,318	3,253	4	Southern Co.	4.475%	8/1/24	7,745	7,648
Puget Sound Energy Inc.	4.300%	5/20/45	9,889	8,040	4	Southern Co.	5.150%	10/6/25	1,795	1,808
Puget Sound Energy Inc.	4.223%	6/15/48	7,096	5,810	4	Southern Co.	3.250%	7/1/26	22,740	21,421
Puget Sound Energy Inc.	3.250%	9/15/49	6,015	4,123	4	Southern Co.	5.113%	8/1/27	6,300	6,284
San Diego Gas & Electric Co.	2.500%	5/15/26	1,912	1,773	4	Southern Co.	1.750%	3/15/28	5,120	4,309
San Diego Gas & Electric Co.	1.700%	10/1/30	4,288	3,398	4	Southern Co.	3.700%	4/30/30	10,665	9,635
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,012	4	Southern Co.	5.700%	10/15/32	7,215	7,372
San Diego Gas & Electric Co.	4.500%	8/15/40	6,315	5,685	4	Southern Co.	4.250%	7/1/36	7,225	6,312
San Diego Gas & Electric Co.	3.750%	6/1/47	5,100	3,998	4	Southern Co.	4.400%	7/1/46	12,855	10,752
San Diego Gas & Electric Co.	4.150%	5/15/48	7,401	6,224	4	Southern Co.	4.000%	1/15/51	6,210	5,646
San Diego Gas & Electric Co.	3.320%	4/15/50	4,200	3,018	4	Southern Co.	3.750%	9/15/51	14,616	11,831
SCE Recovery Funding LLC	2.943%	11/15/42	3,075	2,424	4	Southern Co. Gas Capital Corp.	3.250%	6/15/26	8,278	7,736
Sempra Energy	3.300%	4/1/25	8,495	8,155	4	Southern Co. Gas Capital Corp.	1.750%	1/15/31	9,879	7,550
Sempra Energy	3.250%	6/15/27	10,003	9,250	4	Southern Co. Gas Capital Corp.	5.150%	9/15/32	6,215	6,106
Sempra Energy	3.400%	2/1/28	14,192	13,187	4	Southern Co. Gas Capital Corp.	5.875%	3/15/41	5,430	5,406
Sempra Energy	3.800%	2/1/38	14,960	12,265	4	Southern Co. Gas Capital Corp.	4.400%	6/1/43	5,511	4,525
Sempra Energy	6.000%	10/15/39	24,975	25,353	4	Southern Co. Gas Capital Corp.	3.950%	10/1/46	6,075	4,573
Sempra Energy	4.000%	2/1/48	11,178	8,788	4	Southern Co. Gas Capital Corp.	4.400%	5/30/47	18,880	15,076
Sempra Energy	4.125%	4/1/52	5,366	4,225	4	Southern Co. Gas Capital Corp.	3.150%	9/30/51	775	500
Sierra Pacific Power Co.	2.600%	5/1/26	13,375	12,404	4	Southern Power Co.	4.150%	12/1/25	5,900	5,791
Southern California Edison Co.	1.100%	4/1/24	8,378	7,965	4	Southern Power Co.	0.900%	1/15/26	1,420	1,248
Southern California Edison Co.	0.975%	8/1/24	4,064	3,802	4	Southern Power Co.	5.150%	9/15/41	11,761	10,614
Southern California Edison Co.	3.700%	8/1/25	17,613	17,059	4	Southern Power Co.	5.250%	7/15/43	4,015	3,605
Southern California Edison Co.	1.200%	2/1/26	6,450	5,713	4	Southern Power Co.	4.950%	12/15/46	5,000	4,261
Southern California Edison Co.	5.850%	11/1/27	3,000	3,098	4	Southwest Gas Corp.	5.800%	12/1/27	2,000	2,036
Southern California Edison Co.	3.650%	3/1/28	12,577	11,743	4	Southwest Gas Corp.	3.700%	4/1/28	9,075	8,318
Southern California Edison Co.	4.200%	3/1/29	8,402	7,993	4	Southwest Gas Corp.	2.200%	6/15/30	2,035	1,589
Southern California Edison Co.	6.650%	4/1/29	3,700	3,812	4	Southwest Gas Corp.	3.800%	9/29/46	1,175	814
Southern California Edison Co.	2.850%	8/1/29	4,517	3,926	4	Southwest Gas Corp.	4.150%	6/1/49	4,650	3,354
Southern California Edison Co.	2.250%	6/1/30	8,195	6,761	4	Southwestern Electric Power Co.	1.650%	3/15/26	7,977	7,148
Southern California Edison Co.	2.500%	6/1/31	7,315	6,028	4	Southwestern Electric Power Co.	2.750%	10/1/26	5,740	5,263
Southern California Edison Co.	2.750%	2/1/32	4,880	4,089	4	Southwestern Electric Power Co.	4.100%	9/15/28	17,420	16,534
Southern California Edison Co.	5.950%	11/1/32	6,200	6,565	4	Southwestern Electric Power Co.	6.200%	3/15/40	8,563	8,726
Southern California Edison Co.	6.000%	1/15/34	6,726	7,008	4	Southwestern Electric Power Co.	3.900%	4/1/45	15,345	11,714
Southern California Edison Co.	5.750%	4/1/35	3,256	3,265	4	Southwestern Electric Power Co.	3.850%	2/1/48	7,400	5,488
Southern California Edison Co.	5.350%	7/15/35	9,483	9,153	4	Southwestern Electric Power Co.	3.250%	11/1/51	7,475	4,943
Southern California Edison Co.	5.625%	2/1/36	6,430	6,273	4	Southwestern Public Service Co.	3.300%	6/15/24	2,990	2,922
Southern California Edison Co.	5.550%	1/15/37	6,225	6,102	4	Southwestern Public Service Co.	4.500%	8/15/41	6,348	5,552
Southern California Edison Co.	5.950%	2/1/38	10,235	10,336	4	Southwestern Public Service Co.	3.400%	8/15/46	21,190	15,342
Southern California Edison Co.	6.050%	3/15/39	3,386	3,434	4	Southwestern Public Service Co.	3.700%	8/15/47	8,566	6,480
Southern California Edison Co.	5.500%	3/15/40	8,488	8,213	4	Southwestern Public Service Co.	4.400%	11/15/48	11,507	9,653
Southern California Edison Co.	4.500%	9/1/40	5,295	4,520	4	Southwestern Public Service Co.	3.750%	6/15/49	6,712	5,138
Southern California Edison Co.	4.050%	3/15/42	13,850	11,060	4	Southwestern Public Service Co.	3.150%	5/1/50	10,700	7,439
Southern California Edison Co.	3.900%	3/15/43	6,761	5,223	4	Tampa Electric Co.	3.875%	7/12/24	1,648	1,615
Southern California Edison Co.	4.650%	10/1/43	5,523	4,776	4	Tampa Electric Co.	2.400%	3/15/31	4,835	3,916
Southern California Edison Co.	3.600%	2/1/45	5,495	3,955	4	Tampa Electric Co.	4.100%	6/15/42	927	756
Southern California Edison Co.	4.000%	4/1/47	5,898	4,631	4	Tampa Electric Co.	4.350%	5/15/44	5,968	4,901
Southern California Edison Co.	4.125%	3/1/48	20,851	16,658	4	Tampa Electric Co.	4.300%	6/15/48	4,556	3,666
Southern California Edison Co.	4.875%	3/1/49	8,380	7,405	4	Tampa Electric Co.	4.450%	6/15/49	6,140	5,081
Southern California Edison Co.	3.650%	2/1/50	18,257	13,420	4	Tampa Electric Co.	3.625%	6/15/50	5,595	4,063
Southern California Edison Co.	2.950%	2/1/51	8,525	5,465	4	Tampa Electric Co.	3.450%	3/15/51	4,570	3,213
Southern California Edison Co.	3.650%	6/1/51	6,250	4,589	4	Tampa Electric Co.	5.000%	7/15/52	4,195	3,867
Southern California Edison Co.	3.450%	2/1/52	6,500	4,640	4	Toledo Edison Co.	6.150%	5/15/37	3,940	4,069
Southern California Gas Co.	3.150%	9/15/24	4,945	4,813	4	Tucson Electric Power Co.	3.050%	3/15/25	3,434	3,290
Southern California Gas Co.	3.200%	6/15/25	2,314	2,233	4	Tucson Electric Power Co.	1.500%	8/1/30	5,816	4,460
Southern California Gas Co.	2.600%	6/15/26	13,800	12,785	4	Tucson Electric Power Co.	3.250%	5/15/32	3,266	2,781
						Tucson Electric Power Co.	4.850%	12/1/48	3,435	2,949
						Tucson Electric Power Co.	4.000%	6/15/50	6,947	5,281
						Union Electric Co.	3.500%	4/15/24	9,019	8,847

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Union Electric Co.	2.950%	6/15/27	6,805	6,338	Xcel Energy Inc.	2.350%	11/15/31	4,172	3,330
Union Electric Co.	3.500%	3/15/29	6,619	6,125	Xcel Energy Inc.	4.600%	6/1/32	8,910	8,538
Union Electric Co.	2.950%	3/15/30	10,429	9,148	Xcel Energy Inc.	6.500%	7/1/36	9,088	9,837
Union Electric Co.	2.150%	3/15/32	7,058	5,575	Xcel Energy Inc.	3.500%	12/1/49	8,176	5,977
Union Electric Co.	5.300%	8/1/37	3,730	3,610					
Union Electric Co.	8.450%	3/15/39	2,075	2,630					6,073,167
Union Electric Co.	3.900%	9/15/42	5,911	4,840	Total Corporate Bonds (Cost \$85,773,271)				74,363,516
Union Electric Co.	3.650%	4/15/45	8,465	6,505	Sovereign Bonds (3.4%)				
Union Electric Co.	4.000%	4/1/48	10,210	8,210	⁴ African Development Bank	0.875%	3/23/26	38,735	34,652
Union Electric Co.	3.250%	10/1/49	7,056	4,986	⁴ African Development Bank	0.875%	7/22/26	26,504	23,474
Union Electric Co.	2.625%	3/15/51	5,425	3,449	⁴ African Development Bank	4.375%	11/3/27	42,335	42,542
Union Electric Co.	3.900%	4/1/52	3,780	3,068	Asian Development Bank	2.625%	1/30/24	14,871	14,528
United Utilities plc	6.875%	8/15/28	1,575	1,661	⁴ Asian Development Bank	0.375%	6/11/24	43,205	40,624
Virginia Electric & Power Co.	3.450%	2/15/24	5,370	5,280	⁴ Asian Development Bank	4.125%	9/27/24	27,260	27,024
⁴ Virginia Electric & Power Co.	3.100%	5/15/25	5,210	5,003	⁴ Asian Development Bank	0.625%	10/8/24	32,925	30,713
⁴ Virginia Electric & Power Co.	3.150%	1/15/26	18,293	17,445	Asian Development Bank	1.500%	10/18/24	53,695	50,829
⁴ Virginia Electric & Power Co.	2.950%	11/15/26	6,016	5,622	⁴ Asian Development Bank	2.000%	1/22/25	19,080	18,159
⁴ Virginia Electric & Power Co.	3.500%	3/15/27	33,306	31,549	⁴ Asian Development Bank	2.125%	3/19/25	3,485	3,316
⁴ Virginia Electric & Power Co.	3.800%	4/1/28	21,968	20,742	⁴ Asian Development Bank	0.625%	4/29/25	52,408	48,051
⁴ Virginia Electric & Power Co.	2.875%	7/15/29	4,645	4,087	⁴ Asian Development Bank	2.875%	5/6/25	54,845	52,963
Virginia Electric & Power Co.	2.300%	11/15/31	4,195	3,377	⁴ Asian Development Bank	0.375%	9/3/25	76,275	68,634
Virginia Electric & Power Co.	2.400%	3/30/32	8,540	6,907	⁴ Asian Development Bank	0.500%	2/4/26	68,575	60,980
⁴ Virginia Electric & Power Co.	6.000%	1/15/36	8,887	9,152	⁴ Asian Development Bank	1.000%	4/14/26	29,038	26,095
⁴ Virginia Electric & Power Co.	6.000%	5/15/37	8,787	9,090	⁴ Asian Development Bank	2.000%	4/24/26	14,205	13,186
Virginia Electric & Power Co.	6.350%	11/30/37	5,395	5,722	⁴ Asian Development Bank	1.750%	8/14/26	2,585	2,369
Virginia Electric & Power Co.	8.875%	11/15/38	3,266	4,285	⁴ Asian Development Bank	2.625%	1/12/27	23,407	22,051
Virginia Electric & Power Co.	4.000%	1/15/43	10,965	8,915	⁴ Asian Development Bank	1.500%	1/20/27	54,615	49,154
⁴ Virginia Electric & Power Co.	4.650%	8/15/43	10,498	9,218	Asian Development Bank	6.220%	8/15/27	1,230	1,317
Virginia Electric & Power Co.	4.450%	2/15/44	12,591	10,795	⁴ Asian Development Bank	3.125%	8/20/27	32,875	31,407
⁴ Virginia Electric & Power Co.	4.200%	5/15/45	8,590	6,988	⁴ Asian Development Bank	2.500%	11/2/27	41,956	38,844
⁴ Virginia Electric & Power Co.	4.000%	11/15/46	15,583	12,339	⁴ Asian Development Bank	2.750%	1/19/28	26,192	24,482
⁴ Virginia Electric & Power Co.	3.800%	9/15/47	8,641	6,641	⁴ Asian Development Bank	1.250%	6/9/28	9,830	8,433
Virginia Electric & Power Co.	4.600%	12/1/48	8,205	7,164	Asian Development Bank	5.820%	6/16/28	3,975	4,265
Virginia Electric & Power Co.	3.300%	12/1/49	1,870	1,342	⁴ Asian Development Bank	3.125%	9/26/28	12,625	11,955
Virginia Electric & Power Co.	2.450%	12/15/50	14,556	8,677	⁴ Asian Development Bank	1.750%	9/19/29	40,277	34,665
Virginia Electric & Power Co.	2.950%	11/15/51	26,380	17,481	⁴ Asian Development Bank	1.875%	1/24/30	23,873	20,561
⁴ Virginia Electric & Power Co.	4.625%	5/15/52	9,009	7,928	⁴ Asian Development Bank	0.750%	10/8/30	27,080	21,067
⁴ Washington Gas Light Co.	3.796%	9/15/46	4,835	3,628	⁴ Asian Development Bank	1.500%	3/4/31	32,175	26,420
⁴ Washington Gas Light Co.	3.650%	9/15/49	6,635	4,852	Asian Development Bank	3.125%	4/27/32	23,815	22,083
WEC Energy Group Inc.	0.800%	3/15/24	6,255	5,927	⁴ Asian Development Bank	3.875%	9/28/32	17,510	17,231
WEC Energy Group Inc.	3.550%	6/15/25	1,360	1,301	Asian Infrastructure Investment Bank	2.250%	5/16/24	43,449	41,963
WEC Energy Group Inc.	5.000%	9/27/25	2,655	2,659	Asian Infrastructure Investment Bank	0.500%	5/28/25	18,750	17,030
WEC Energy Group Inc.	5.150%	10/1/27	2,669	2,702	Asian Infrastructure Investment Bank	3.375%	6/29/25	17,120	16,632
WEC Energy Group Inc.	1.375%	10/15/27	6,662	5,661	Asian Infrastructure Investment Bank	0.500%	1/27/26	40,545	35,851
WEC Energy Group Inc.	2.200%	12/15/28	2,575	2,180	Canadian Government Bond	3.750%	9/14/27	25,000	24,307
WEC Energy Group Inc.	1.800%	10/15/30	8,090	6,331	Canadian Government Bond	1.625%	1/22/25	43,338	40,980
Wisconsin Electric Power Co.	2.050%	12/15/24	1,930	1,826	Canadian Government Bond	2.875%	4/28/25	34,995	33,813
Wisconsin Electric Power Co.	1.700%	6/15/28	4,050	3,448	Canadian Government Bond	0.750%	5/19/26	57,880	51,490
Wisconsin Electric Power Co.	4.750%	9/30/32	7,310	7,183	Corp. Andina de Fomento	1.250%	10/26/24	19,815	18,405
Wisconsin Electric Power Co.	5.625%	5/15/33	775	802	Corp. Andina de Fomento	1.625%	9/23/25	5,245	4,782
Wisconsin Electric Power Co.	5.700%	12/1/36	1,175	1,181	Corp. Andina de Fomento	5.250%	11/21/25	30,885	30,806
Wisconsin Electric Power Co.	4.300%	10/15/48	4,080	3,348	Corp. Andina de Fomento	2.250%	2/8/27	9,975	8,945
Wisconsin Power & Light Co.	3.050%	10/15/27	2,450	2,259	Council of Europe Development Bank	2.500%	2/27/24	4,925	4,798
Wisconsin Power & Light Co.	3.000%	7/1/29	4,369	3,865	Council of Europe Development Bank	0.375%	6/10/24	6,235	5,864
Wisconsin Power & Light Co.	6.375%	8/15/37	4,325	4,575	Council of Europe Development Bank	1.375%	2/27/25	13,745	12,878
Wisconsin Power & Light Co.	3.650%	4/1/50	4,995	3,682	Council of Europe Development Bank	3.000%	6/16/25	8,475	8,200
Wisconsin Public Service Corp.	5.350%	11/10/25	2,000	2,021	Council of Europe Development Bank	0.875%	9/22/26	19,292	17,013
Wisconsin Public Service Corp.	3.671%	12/1/42	3,600	2,741	Equinor ASA	2.650%	1/15/24	33,573	32,763
Wisconsin Public Service Corp.	4.752%	11/1/44	5,215	4,604					
Wisconsin Public Service Corp.	3.300%	9/1/49	1,405	987					
Wisconsin Public Service Corp.	2.850%	12/1/51	6,045	3,888					
Xcel Energy Inc.	3.300%	6/1/25	7,555	7,250					
Xcel Energy Inc.	3.350%	12/1/26	5,787	5,447					
Xcel Energy Inc.	1.750%	3/15/27	4,082	3,580					
Xcel Energy Inc.	4.000%	6/15/28	7,098	6,799					
Xcel Energy Inc.	2.600%	12/1/29	10,624	9,074					
Xcel Energy Inc.	3.400%	6/1/30	17,978	16,035					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
	Equinor ASA	3.700%	3/1/24	22,082	21,773				
	Equinor ASA	3.250%	11/10/24	17,697	17,255				
	Equinor ASA	2.875%	4/6/25	16,079	15,416				
	Equinor ASA	1.750%	1/22/26	23,729	21,702				
	Equinor ASA	3.000%	4/6/27	7,234	6,759				
	Equinor ASA	7.250%	9/23/27	7,592	8,420				
7	Equinor ASA	3.625%	9/10/28	17,500	16,586				
	Equinor ASA	6.500%	12/1/28	975	1,043				
	Equinor ASA	3.125%	4/6/30	26,970	24,250				
	Equinor ASA	2.375%	5/22/30	9,568	8,146				
	Equinor ASA	3.625%	4/6/40	8,236	6,754				
	Equinor ASA	5.100%	8/17/40	9,006	8,848				
	Equinor ASA	4.250%	11/23/41	11,173	9,836				
	Equinor ASA	3.950%	5/15/43	13,905	11,637				
	Equinor ASA	4.800%	11/8/43	10,875	10,220				
	Equinor ASA	3.250%	11/18/49	26,698	19,500				
	Equinor ASA	3.700%	4/6/50	31,838	25,405				
	European Bank for Reconstruction & Development	1.625%	9/27/24	8,190	7,783				
4	European Bank for Reconstruction & Development	1.500%	2/13/25	5,630	5,298				
	European Bank for Reconstruction & Development	0.500%	5/19/25	35,527	32,403				
4	European Bank for Reconstruction & Development	0.500%	11/25/25	33,700	30,176				
4	European Bank for Reconstruction & Development	0.500%	1/28/26	41,502	36,930				
	European Investment Bank	3.250%	1/29/24	62,967	61,945				
	European Investment Bank	2.625%	3/15/24	37,781	36,844				
	European Investment Bank	2.250%	6/24/24	54,383	52,522				
	European Investment Bank	0.375%	7/24/24	20,000	18,740				
	European Investment Bank	2.500%	10/15/24	27,665	26,714				
	European Investment Bank	1.875%	2/10/25	67,966	64,479				
	European Investment Bank	1.625%	3/14/25	68,559	64,612				
	European Investment Bank	0.625%	7/25/25	84,505	76,954				
	European Investment Bank	2.750%	8/15/25	40,565	38,984				
	European Investment Bank	0.375%	12/15/25	58,826	52,450				
	European Investment Bank	0.375%	3/26/26	56,418	49,781				
	European Investment Bank	2.125%	4/13/26	52,716	49,255				
	European Investment Bank	0.750%	10/26/26	5,472	4,804				
4	European Investment Bank	1.375%	3/15/27	41,625	37,230				
	European Investment Bank	2.375%	5/24/27	18,386	17,101				
	European Investment Bank	0.625%	10/21/27	3,289	2,791				
	European Investment Bank	3.250%	11/15/27	20,240	19,463				
	European Investment Bank	1.750%	3/15/29	500	436				
	European Investment Bank	1.625%	10/9/29	14,961	12,815				
	European Investment Bank	0.875%	5/17/30	10,875	8,672				
	European Investment Bank	0.750%	9/23/30	23,535	18,430				
	European Investment Bank	1.250%	2/14/31	8,916	7,254				
	European Investment Bank	4.875%	2/15/36	29,185	31,097				
8	Export Development Canada	2.625%	2/21/24	21,765	21,244				
8	Export Development Canada	3.375%	8/26/25	35,000	34,100				
8	Export Development Canada	3.000%	5/25/27	26,100	24,848				
	Export-Import Bank of Korea	4.000%	1/14/24	33,915	33,585				
	Export-Import Bank of Korea	0.375%	2/9/24	6,570	6,250				
	Export-Import Bank of Korea	4.000%	9/15/24	10,000	9,832				
	Export-Import Bank of Korea	2.875%	1/21/25	3,668	3,516				
	Export-Import Bank of Korea	1.875%	2/12/25	16,200	15,179				
	Export-Import Bank of Korea	3.250%	11/10/25	6,880	6,542				
	Export-Import Bank of Korea	0.625%	2/9/26	3,175	2,799				
	Export-Import Bank of Korea	2.625%	5/26/26	31,355	29,244				
	Export-Import Bank of Korea	3.250%	8/12/26	1,245	1,182				
	Export-Import Bank of Korea	1.625%	1/18/27	7,825	6,898				
	Export-Import Bank of Korea	2.375%	4/21/27	250	226				
	Export-Import Bank of Korea	4.250%	9/15/27	9,400	9,172				
	Export-Import Bank of Korea	1.250%	9/21/30	25,585	19,626				
	Export-Import Bank of Korea	1.375%	2/9/31	6,060	4,627				
	Export-Import Bank of Korea	2.125%	1/18/32	11,885	9,520				
	Export-Import Bank of Korea	4.500%	9/15/32	6,300	6,136				
	Export-Import Bank of Korea	2.500%	6/29/41	13,895	9,667				
	FMS Wertmanagement	2.750%	1/30/24	6,365	6,225	9			
	Hong Kong Government International Bond	1.750%	11/24/31	1,400	1,136	4			
	Hydro-Quebec	8.050%	7/7/24	10,093	10,546	4			
	Hydro-Quebec	8.500%	12/1/29	5,546	6,774	4			
	Inter-American Development Bank	2.625%	1/16/24	29,048	28,395				
	Inter-American Development Bank	3.000%	2/21/24	36,407	35,683				
	Inter-American Development Bank	3.250%	7/1/24	15,330	15,013				
	Inter-American Development Bank	0.500%	9/23/24	33,213	30,961				
	Inter-American Development Bank	2.125%	1/15/25	34,980	33,387				
4	Inter-American Development Bank	1.750%	3/14/25	44,245	41,775				
	Inter-American Development Bank	0.875%	4/3/25	36,952	34,161				
	Inter-American Development Bank	7.000%	6/15/25	5,849	6,174				
	Inter-American Development Bank	0.625%	7/15/25	65,319	59,477				
4	Inter-American Development Bank	0.875%	4/20/26	84,279	75,395				
4	Inter-American Development Bank	2.000%	6/2/26	38,905	36,010				
	Inter-American Development Bank	2.000%	7/23/26	26,756	24,714				
	Inter-American Development Bank	1.500%	1/13/27	4,310	3,881				
	Inter-American Development Bank	2.375%	7/7/27	51,874	48,016				
	Inter-American Development Bank	0.625%	9/16/27	40,611	34,473				
	Inter-American Development Bank	1.125%	7/20/28	29,317	24,890				
	Inter-American Development Bank	3.125%	9/18/28	43,496	41,102				
4	Inter-American Development Bank	2.250%	6/18/29	24,495	21,856				
	Inter-American Development Bank	1.125%	1/13/31	35,215	28,129				
	Inter-American Development Bank	3.875%	10/28/41	6,570	6,077				
	Inter-American Development Bank	3.200%	8/7/42	11,792	9,819				
	Inter-American Development Bank	4.375%	1/24/44	12,362	12,147				
	International Bank for Reconstruction & Development	2.500%	3/19/24	58,055	56,507				
	International Bank for Reconstruction & Development	1.500%	8/28/24	58,335	55,449	4			
	International Bank for Reconstruction & Development	2.500%	11/25/24	75,371	72,534	4			
	International Bank for Reconstruction & Development	1.625%	1/15/25	40,855	38,628				
	International Bank for Reconstruction & Development	2.125%	3/3/25	6,156	5,871	4			
	International Bank for Reconstruction & Development	0.750%	3/11/25	22,388	20,683				
	International Bank for Reconstruction & Development	0.625%	4/22/25	93,721	85,977				
	International Bank for Reconstruction & Development	0.375%	7/28/25	91,932	83,095				
	International Bank for Reconstruction & Development	2.500%	7/29/25	31,352	29,930	4			
	International Bank for Reconstruction & Development	0.500%	10/28/25	97,187	87,316				

Total Bond Market Index Fund

		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
4	International Bank for Reconstruction & Development	3.125%	11/20/25	16,012	15,476	10	Japan Bank for International Cooperation	2.125%	2/16/29	22,894	19,851
	International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,173	10	Japan Bank for International Cooperation	2.000%	10/17/29	12,853	10,895
	International Bank for Reconstruction & Development	0.875%	7/15/26	36,984	32,881	10	Japan Bank for International Cooperation	1.250%	1/21/31	16,660	12,987
4	International Bank for Reconstruction & Development	1.875%	10/27/26	9,421	8,629	10	Japan Bank for International Cooperation	1.875%	4/15/31	17,965	14,654
4	International Bank for Reconstruction & Development	2.500%	11/22/27	27,679	25,645	10	Japan International Cooperation Agency	2.750%	4/27/27	11,760	10,888
	International Bank for Reconstruction & Development	0.750%	11/24/27	61,227	52,028	10	Japan International Cooperation Agency	3.250%	5/25/27	30,000	28,324
4	International Bank for Reconstruction & Development	1.375%	4/20/28	35,707	30,992	10	Japan International Cooperation Agency	3.375%	6/12/28	5,250	4,930
	International Bank for Reconstruction & Development	1.125%	9/13/28	33,085	28,035	10	Japan International Cooperation Agency	1.000%	7/22/30	6,450	4,945
	International Bank for Reconstruction & Development	3.625%	9/21/29	39,825	38,605	10	Japan International Cooperation Agency	1.750%	4/28/31	3,600	2,896
4	International Bank for Reconstruction & Development	1.750%	10/23/29	17,860	15,359	9	KFW	2.625%	2/28/24	29,333	28,613
	International Bank for Reconstruction & Development	0.875%	5/14/30	27,716	22,043	9	KFW	0.250%	3/8/24	57,253	54,281
	International Bank for Reconstruction & Development	0.750%	8/26/30	54,410	42,419	9	KFW	1.375%	8/5/24	39,111	37,136
	International Bank for Reconstruction & Development	1.250%	2/10/31	59,300	47,882	9	KFW	0.500%	9/20/24	70,872	66,081
	International Bank for Reconstruction & Development	1.625%	11/3/31	105,665	86,711	9	KFW	2.500%	11/20/24	66,237	63,726
	International Bank for Reconstruction & Development	2.500%	3/29/32	36,301	31,959	9	KFW	1.250%	1/31/25	61,798	57,849
4	International Bank for Reconstruction & Development	4.750%	2/15/35	10,970	11,387	9	KFW	2.000%	5/2/25	24,618	23,306
4	International Finance Corp.	1.375%	10/16/24	24,240	22,910	9	KFW	0.375%	7/18/25	102,982	93,147
4	International Finance Corp.	0.375%	7/16/25	7,292	6,600	9	KFW	0.625%	1/22/26	92,525	82,826
4	International Finance Corp.	2.125%	4/7/26	24,912	23,223	9	KFW	1.000%	10/1/26	55,822	49,584
4	International Finance Corp.	0.750%	8/27/30	11,155	8,710	9	KFW	3.000%	5/20/27	31,985	30,502
10	Japan Bank for International Cooperation	3.250%	7/20/23	5,187	5,137	9	KFW	2.875%	4/3/28	26,154	24,597
4,10	Japan Bank for International Cooperation	3.375%	7/31/23	1,650	1,634	9	KFW	1.750%	9/14/29	17,039	14,728
4,10	Japan Bank for International Cooperation	0.500%	4/15/24	6,000	5,666	9	KFW	0.750%	9/30/30	33,325	26,025
4,10	Japan Bank for International Cooperation	2.500%	5/23/24	23,790	23,013	9	KFW	0.000%	4/18/36	21,792	12,453
4,10	Japan Bank for International Cooperation	3.000%	5/29/24	21,055	20,487	9	KFW	0.000%	6/29/37	41,700	22,847
4,10	Japan Bank for International Cooperation	1.750%	10/17/24	14,093	13,325	9	Korea Development Bank	3.750%	1/22/24	24,419	24,118
4,10	Japan Bank for International Cooperation	2.125%	2/10/25	37,819	35,822	9	Korea Development Bank	3.250%	2/19/24	4,840	4,751
10	Japan Bank for International Cooperation	2.875%	4/14/25	1,555	1,493	9	Korea Development Bank	2.125%	10/1/24	6,630	6,312
10	Japan Bank for International Cooperation	0.625%	7/15/25	34,273	30,926	9	Korea Development Bank	0.750%	1/25/25	10,965	10,054
4,10	Japan Bank for International Cooperation	2.750%	1/21/26	11,627	10,985	9	Korea Development Bank	3.375%	9/16/25	2,345	2,245
4,10	Japan Bank for International Cooperation	2.250%	11/4/26	30,040	27,463	9	Korea Development Bank	0.800%	4/27/26	300	264
10	Japan Bank for International Cooperation	2.875%	6/1/27	34,571	32,182	9	Korea Development Bank	2.000%	9/12/26	4,120	3,730
10	Japan Bank for International Cooperation	2.875%	7/21/27	9,300	8,653	9	Korea Development Bank	1.375%	4/25/27	8,355	7,224
10	Japan Bank for International Cooperation	2.750%	11/16/27	32,145	29,563	9	Korea Development Bank	1.625%	1/19/31	13,900	10,924
10	Japan Bank for International Cooperation	3.250%	7/20/28	15,049	14,064	9	Korea Development Bank	2.000%	10/25/31	10,481	8,341
10	Japan Bank for International Cooperation	3.500%	10/31/28	22,840	21,525	9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	39,152	37,273
						4,9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	14,200	12,941
						9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	23,821	22,697
						9	Landwirtschaftliche Rentenbank	0.875%	3/30/26	18,255	16,339
						4,9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	18,680	17,091
						4,9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	14,874	13,772
						9	Landwirtschaftliche Rentenbank	0.875%	9/3/30	28,760	22,646
							Nordic Investment Bank	2.250%	5/21/24	12,870	12,444
							Nordic Investment Bank	0.375%	9/20/24	5,600	5,212
							Nordic Investment Bank	0.375%	9/11/25	27,795	24,987
						4	Nordic Investment Bank	0.500%	1/21/26	19,470	17,332
						11	Oesterreichische Kontrollbank AG	1.500%	2/12/25	17,123	16,086
						11	Oesterreichische Kontrollbank AG	0.375%	9/17/25	35,660	32,002
						4,11	Oesterreichische Kontrollbank AG	0.500%	2/2/26	24,655	21,899
						11	Oesterreichische Kontrollbank AG	3.625%	9/9/27	18,350	17,880
						4	Oriental Republic of Uruguay	4.375%	10/27/27	19,144	19,340
						4	Oriental Republic of Uruguay	4.375%	1/23/31	30,825	30,634
						4	Oriental Republic of Uruguay	5.750%	10/28/34	15,490	16,786
						4	Oriental Republic of Uruguay	7.625%	3/21/36	9,190	11,651
						4	Oriental Republic of Uruguay	4.125%	11/20/45	7,460	6,885
						4	Oriental Republic of Uruguay	5.100%	6/18/50	47,382	46,551
						4	Oriental Republic of Uruguay	4.975%	4/20/55	35,519	34,047
						4,12	Petroleos Mexicanos	2.290%	2/15/24	356	346
						12	Petroleos Mexicanos	2.378%	4/15/25	706	678

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	
Province of Alberta	2.950%	1/23/24	15,674	15,365		Republic of Indonesia	3.500%	2/14/50	5,525	4,108
Province of Alberta	1.875%	11/13/24	31,353	29,774		Republic of Indonesia	4.200%	10/15/50	23,470	19,410
Province of Alberta	1.000%	5/20/25	22,450	20,665		Republic of Indonesia	3.050%	3/12/51	13,905	10,073
Province of Alberta	3.300%	3/15/28	20,590	19,501		Republic of Indonesia	4.300%	3/31/52	5,235	4,432
Province of Alberta	1.300%	7/22/30	45,323	36,257	4	Republic of Indonesia	5.450%	9/20/52	4,350	4,303
Province of British Columbia	1.750%	9/27/24	17,927	17,048	4	Republic of Indonesia	3.200%	9/23/61	1,745	1,193
Province of British Columbia	6.500%	1/15/26	936	984		Republic of Indonesia	4.450%	4/15/70	17,574	14,758
Province of British Columbia	2.250%	6/2/26	9,979	9,289		Republic of Indonesia	3.350%	3/12/71	9,525	6,325
Province of British Columbia	0.900%	7/20/26	21,254	18,826		Republic of Italy	0.875%	5/6/24	24,335	22,768
Province of British Columbia	1.300%	1/29/31	17,325	13,808		Republic of Italy	2.375%	10/17/24	35,229	33,184
Province of British Columbia	7.250%	9/1/36	455	583		Republic of Italy	1.250%	2/17/26	32,420	28,180
Province of Manitoba	2.600%	4/16/24	20,482	19,906		Republic of Italy	2.875%	10/17/29	21,871	18,139
Province of Manitoba	3.050%	5/14/24	3,500	3,418		Republic of Italy	5.375%	6/15/33	31,195	29,836
Province of Manitoba	2.125%	6/22/26	5,808	5,366		Republic of Italy	4.000%	10/17/49	31,495	22,298
Province of Manitoba	1.500%	10/25/28	10,735	9,111		Republic of Italy	3.875%	5/6/51	38,312	25,343
Province of New Brunswick	3.625%	2/24/28	6,700	6,447		Republic of Korea	2.000%	6/19/24	500	480
Province of Ontario	3.050%	1/29/24	16,744	16,425		Republic of Korea	5.625%	11/3/25	2,525	2,568
Province of Ontario	3.200%	5/16/24	8,407	8,222		Republic of Korea	2.750%	1/19/27	54,327	51,054
Province of Ontario	2.500%	4/27/26	21,413	20,058		Republic of Korea	3.500%	9/20/28	450	429
Province of Ontario	2.300%	6/15/26	42,860	39,796		Republic of Korea	2.500%	6/19/29	12,925	11,636
Province of Ontario	3.100%	5/19/27	42,480	40,277		Republic of Korea	1.000%	9/16/30	11,360	8,962
Province of Ontario	2.000%	10/2/29	31,180	26,821		Republic of Korea	1.750%	10/15/31	8,525	6,981
Province of Ontario	1.125%	10/7/30	24,885	19,550		Republic of Korea	4.125%	6/10/44	8,242	7,584
Province of Ontario	1.600%	2/25/31	46,395	37,627		Republic of Korea	3.875%	9/20/48	7,923	6,907
Province of Ontario	1.800%	10/14/31	39,600	32,128	4	Republic of Panama	4.000%	9/22/24	1,247	1,220
Province of Quebec	7.125%	2/9/24	10,810	11,056	4	Republic of Panama	3.750%	3/16/25	25,878	25,028
Province of Quebec	2.500%	4/9/24	2,530	2,457		Republic of Panama	7.125%	1/29/26	14,719	15,562
Province of Quebec	2.875%	10/16/24	19,488	18,892		Republic of Panama	8.875%	9/30/27	9,996	11,530
Province of Quebec	1.500%	2/11/25	16,797	15,775	4	Republic of Panama	3.875%	3/17/28	10,800	10,202
Province of Quebec	0.600%	7/23/25	32,945	29,878		Republic of Panama	9.375%	4/1/29	12,770	15,190
Province of Quebec	2.500%	4/20/26	24,635	23,181	4	Republic of Panama	3.160%	1/23/30	10,215	8,790
Province of Quebec	2.750%	4/12/27	46,590	43,671	4	Republic of Panama	2.252%	9/29/32	30,720	22,787
Province of Quebec	7.500%	9/15/29	18,158	21,313	4	Republic of Panama	6.400%	2/14/35	8,300	8,444
Province of Quebec	1.350%	5/28/30	19,400	15,690	4	Republic of Panama	6.700%	1/26/36	21,281	22,277
Province of Quebec	1.900%	4/21/31	92,155	76,354	4	Republic of Panama	4.500%	5/15/47	13,425	10,334
Province of Saskatchewan	3.250%	6/8/27	9,500	9,071	4	Republic of Panama	4.500%	4/16/50	36,043	27,238
Republic of Chile	3.125%	3/27/25	7,020	6,791	4	Republic of Panama	4.300%	4/29/53	21,515	15,654
Republic of Chile	3.125%	1/21/26	12,888	12,217	4	Republic of Panama	4.500%	4/1/56	42,313	31,089
Republic of Chile	2.750%	1/31/27	14,119	12,995	4	Republic of Panama	3.870%	7/23/60	42,109	27,247
Republic of Chile	3.240%	2/6/28	29,611	27,508	4	Republic of Panama	4.500%	1/19/63	17,925	12,691
Republic of Chile	2.450%	1/31/31	10,551	8,764		Republic of Peru	7.350%	7/21/25	7,239	7,587
Republic of Chile	2.550%	1/27/32	4,064	3,331	4	Republic of Peru	2.392%	1/23/26	12,530	11,563
Republic of Chile	2.550%	7/27/33	38,209	29,969		Republic of Peru	4.125%	8/25/27	2,399	2,304
Republic of Chile	3.500%	1/31/34	28,202	24,116		Republic of Peru	2.844%	6/20/30	9,793	8,302
Republic of Chile	3.100%	5/7/41	45,220	32,536	4	Republic of Peru	2.783%	1/23/31	72,102	59,870
Republic of Chile	4.340%	3/7/42	16,930	14,341	4	Republic of Peru	1.862%	12/1/32	17,720	12,957
Republic of Chile	3.500%	1/25/50	20,881	15,159		Republic of Peru	8.750%	11/21/33	36,124	44,126
Republic of Chile	4.000%	1/31/52	20,355	15,778	4	Republic of Peru	3.000%	1/15/34	35,445	28,017
Republic of Chile	3.100%	1/22/61	17,282	10,784	4	Republic of Peru	6.550%	3/14/37	16,341	17,281
Republic of Chile	3.250%	9/21/71	9,874	6,101	4	Republic of Peru	5.300%	3/11/41	18,467	13,480
Republic of Finland	6.950%	2/15/26	2,835	3,018		Republic of Peru	5.625%	11/18/50	28,198	27,979
Republic of Hungary	5.375%	3/25/24	32,161	32,130	4	Republic of Peru	3.550%	3/10/51	445	318
Republic of Hungary	7.625%	3/29/41	16,241	17,701	4	Republic of Peru	2.780%	12/1/60	15,438	9,063
Republic of Indonesia	4.450%	2/11/24	250	249	4	Republic of Peru	3.600%	1/15/72	25,655	16,768
Republic of Indonesia	3.500%	1/11/28	16,087	15,284	4	Republic of Peru	3.230%	7/28/21	14,383	8,424
Republic of Indonesia	4.100%	4/24/28	20,217	19,869		Republic of Poland	4.000%	1/22/24	19,249	18,997
Republic of Indonesia	4.750%	2/11/29	22,667	22,704		Republic of Poland	3.250%	4/6/26	27,470	26,339
Republic of Indonesia	3.400%	9/18/29	8,172	7,529	4	Republic of Poland	5.500%	11/16/27	15,300	15,717
Republic of Indonesia	2.850%	2/14/30	9,553	8,576	4	Republic of Poland	5.750%	11/16/32	14,025	14,917
Republic of Indonesia	3.850%	10/15/30	21,107	19,913		Republic of the Philippines	4.200%	1/21/24	2,511	2,489
Republic of Indonesia	1.850%	3/12/31	18,331	14,893		Republic of the Philippines	9.500%	10/21/24	2,150	2,338
Republic of Indonesia	2.150%	7/28/31	3,560	2,963		Republic of the Philippines	10.625%	3/16/25	26,021	29,410
Republic of Indonesia	3.550%	3/31/32	12,525	11,385	4	Republic of the Philippines	5.500%	3/30/26	21,045	21,584
Republic of Indonesia	4.650%	9/20/32	5,895	5,796	4	Republic of the Philippines	3.229%	3/29/27	6,580	6,230
Republic of Indonesia	4.350%	1/11/48	41,927	36,136		Republic of the Philippines	5.170%	10/13/27	13,250	13,536
Republic of Indonesia	5.350%	2/11/49	19,940	19,468		Republic of the Philippines	3.000%	2/1/28	18,270	16,977
Republic of Indonesia	3.700%	10/30/49	11,015	8,523		Republic of the Philippines	3.750%	1/14/29	23,430	22,366

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Republic of the Philippines	9.500%	2/2/30	21,578	27,458	Alabama Federal AID Highway Finance Authority SO Revenue	2.650%	9/1/37	4,750	3,536
Republic of the Philippines	2.457%	5/5/30	13,222	11,567	Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	2,466
Republic of the Philippines	7.750%	1/14/31	29,605	35,353	American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	4,895	5,268
Republic of the Philippines	1.648%	6/10/31	7,818	6,251	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.834%	2/15/41	2,300	2,811
Republic of the Philippines	1.950%	1/6/32	6,475	5,282	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	6.053%	2/15/43	1,000	1,051
Republic of the Philippines	6.375%	1/15/32	11,370	12,663	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	5.939%	2/15/47	8,475	8,813
Republic of the Philippines	3.556%	9/29/32	8,815	8,022	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	6.270%	2/15/50	2,095	2,215
Republic of the Philippines	5.609%	4/13/33	11,225	11,849	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	7.499%	2/15/50	1,550	1,861
Republic of the Philippines	6.375%	10/23/34	33,418	37,026	American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects)	8.084%	2/15/50	9,415	12,112
Republic of the Philippines	5.000%	1/13/37	5,750	5,592	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	2.574%	4/1/31	4,000	3,504
Republic of the Philippines	3.950%	1/20/40	34,971	29,610	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	4,761
Republic of the Philippines	3.700%	3/1/41	22,367	18,232	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	18,010	20,418
Republic of the Philippines	3.700%	2/2/42	27,050	21,959	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	6,275	7,714
Republic of the Philippines	2.950%	5/5/45	23,287	16,797	Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,390	12,689
Republic of the Philippines	2.650%	12/10/45	10,844	7,292	California GO	3.126%	4/1/55	6,725	4,482
Republic of the Philippines	3.200%	7/6/46	28,269	20,637	California GO	3.375%	4/1/25	5,450	5,309
Republic of the Philippines	4.200%	3/29/47	5,280	4,518	California GO	2.650%	4/1/26	5,000	4,701
Republic of the Philippines	5.950%	10/13/47	12,870	13,780	California GO	1.700%	2/1/28	5,150	4,433
State of Israel	2.875%	3/16/26	12,720	12,091	California GO	3.500%	4/1/28	7,635	7,166
State of Israel	3.250%	1/17/28	8,300	7,870	California GO	3.050%	4/1/29	600	541
State of Israel	2.500%	1/15/30	3,162	2,827	California GO	2.500%	10/1/29	9,035	7,799
State of Israel	2.750%	7/3/30	6,857	6,229	California GO	1.750%	11/1/30	5,000	4,006
State of Israel	4.500%	1/30/43	17,652	16,429	California GO	4.500%	4/1/33	11,590	11,141
State of Israel	4.125%	1/17/48	13,365	11,733	California GO	7.500%	4/1/34	32,655	39,449
State of Israel	3.375%	1/15/50	36,944	28,287	California GO	4.600%	4/1/38	17,500	16,474
State of Israel	3.875%	7/3/50	27,595	23,135	California GO	7.550%	4/1/39	41,470	51,905
State of Israel	4.500%	4/3/20	15,828	13,832	California GO	7.300%	10/1/39	6,946	8,439
⁴ Svensk Exportkredit AB	0.375%	3/11/24	11,820	11,204	California GO	7.350%	11/1/39	29,675	36,223
⁴ Svensk Exportkredit AB	0.375%	7/30/24	11,777	11,002	California GO	7.625%	3/1/40	16,025	20,238
⁴ Svensk Exportkredit AB	0.625%	10/7/24	19,000	17,681	California GO	7.600%	11/1/40	15,895	20,364
⁴ Svensk Exportkredit AB	0.625%	5/14/25	29,620	27,028	California Health Facilities Financing Authority Revenue	4.353%	6/1/41	1,000	884
⁴ Svensk Exportkredit AB	0.500%	8/26/25	39,060	35,126	California State University Systemwide Revenue	3.899%	11/1/47	3,220	2,732
⁴ Svensk Exportkredit AB	4.625%	11/28/25	16,607	16,625	California State University Systemwide Revenue	2.897%	11/1/51	1,850	1,302
⁴ Svensk Exportkredit AB	2.250%	3/22/27	12,800	11,771	California State University Systemwide Revenue	2.975%	11/1/51	10,905	7,545
⁴ Svensk Exportkredit AB	0.000%	5/11/37	200	100	California State University Systemwide Revenue	2.719%	11/1/52	4,300	2,897
⁴ United Mexican States	3.900%	4/27/25	16,447	16,222	California State University Systemwide Revenue	2.939%	11/1/52	6,000	4,058
United Mexican States	4.125%	1/21/26	32,785	31,971					
United Mexican States	4.150%	3/28/27	33,140	32,309					
United Mexican States	3.750%	1/11/28	30,935	29,243					
United Mexican States	4.500%	4/22/29	42,483	40,541					
United Mexican States	3.250%	4/16/30	29,610	25,822					
United Mexican States	2.659%	5/24/31	24,230	19,523					
United Mexican States	8.300%	8/15/31	3,735	4,385					
United Mexican States	4.750%	4/27/32	10,816	10,136					
United Mexican States	7.500%	4/8/33	15,085	16,885					
United Mexican States	4.875%	5/19/33	31,130	28,619					
United Mexican States	3.500%	2/12/34	36,615	29,359					
United Mexican States	6.750%	9/27/34	4,588	4,799					
United Mexican States	6.050%	1/11/40	37,784	36,648					
United Mexican States	4.280%	8/14/41	63,681	49,237					
United Mexican States	4.750%	3/8/44	50,459	40,760					
United Mexican States	5.550%	1/21/45	6,318	5,670					
United Mexican States	4.600%	1/23/46	34,009	26,452					
United Mexican States	4.350%	1/15/47	38,440	28,816					
United Mexican States	4.600%	2/10/48	40,685	31,489					
United Mexican States	4.500%	1/31/50	27,410	20,860					
United Mexican States	5.000%	4/27/51	19,110	15,549					
United Mexican States	4.400%	2/12/52	41,800	30,746					
United Mexican States	3.771%	5/24/61	55,562	35,294					
United Mexican States	5.750%	10/12/10	30,157	25,421					
Total Sovereign Bonds (Cost \$10,608,327)				9,485,165					
Taxable Municipal Bonds (0.6%)									
Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	1,845	1,786					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,471	Florida State Board of Administration Finance Corp. Revenue	2.154%	7/1/30	16,985	13,908
Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue	3.204%	1/15/51	5,150	3,502	Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	4,850	3,662
Chicago IL GO Prere.	7.045%	1/1/23	280	280	Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	15,273	16,338
Chicago IL GO	7.045%	1/1/29	1,940	1,970	Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,458	6,972
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,505	7,927	Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,569	3,615
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	1,950	Georgia Water & Wastewater Revenue	2.257%	11/1/35	2,400	1,817
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	3,854	Golden State Tobacco Securitization Corp. California Revenue	2.746%	6/1/34	3,650	2,929
Chicago IL O'Hare International Airport Revenue	4.572%	1/1/54	9,095	8,018	Golden State Tobacco Securitization Corp. California Revenue	3.487%	6/1/36	3,000	2,392
Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue	6.899%	12/1/40	6,940	7,692	Golden State Tobacco Securitization Corp. California Revenue	3.115%	6/1/38	5,700	4,415
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	4,405	Golden State Tobacco Securitization Corp. California Revenue	3.714%	6/1/41	4,700	3,520
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	8,870	7,782	Golden State Tobacco Securitization Corp. California Revenue	3.293%	6/1/42	4,700	3,477
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	5,735	4,721	Golden State Tobacco Securitization Corp. California Revenue	3.000%	6/1/46	6,545	6,058
Commonwealth of Massachusetts SO Revenue	3.769%	7/15/29	3,750	3,537	Golden State Tobacco Securitization Corp. California Revenue	3.850%	6/1/50	5,200	4,597
Commonwealth of Massachusetts SO Revenue	4.110%	7/15/31	11,200	10,813	Golden State Tobacco Securitization Corp. California Revenue	4.214%	6/1/50	8,625	6,726
Connecticut GO	5.090%	10/1/30	8,770	8,798	Grand Parkway Transportation Corp. Texas System Toll Revenue	3.236%	10/1/52	27,320	19,371
Connecticut GO	5.850%	3/15/32	7,595	8,017	Great Lakes MI Water Authority Water Supply System Revenue	3.473%	7/1/41	1,000	801
Cook County IL GO	6.229%	11/15/34	4,650	5,007	Great Lakes Michigan Water Authority Sewage Disposal System Revenue	3.056%	7/1/39	4,100	3,149
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	2,225	Houston TX GO	6.290%	3/1/32	12,395	12,961
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	2,259	Houston TX GO	3.961%	3/1/47	1,330	1,147
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	3,871	Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2)	2.861%	9/1/46	2,400	1,631
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	4,490	4,885	Illinois GO	5.100%	6/1/33	85,364	81,927
¹³ Dallas TX Independent School District GO	6.450%	2/15/35	3,750	3,758	Illinois GO	6.630%	2/1/35	2,930	2,970
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	15,350	12,468	Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,980	5,346
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	4,500	3,371	Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project)	3.051%	1/1/51	5,225	3,759
Dallas-Fort Worth TX International Airport Revenue	2.843%	11/1/46	3,600	2,583	Jobs Ohio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	6,300	6,108
Dallas-Fort Worth TX International Airport Revenue	4.507%	11/1/51	10,050	9,033	Jobs Ohio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	7,980	7,698
District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds)	5.591%	12/1/34	5,675	5,896	Jobs Ohio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	4,165	3,254
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	4,650	4,024	Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,925	1,873
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,720	5,153					
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	45	44					
Florida State Board of Administration Finance Corp. Revenue	1.258%	7/1/25	20,500	18,822					
Florida State Board of Administration Finance Corp. Revenue	1.705%	7/1/27	13,800	12,015					

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
					Massachusetts School Building Authority Dedicated Sales Tax Revenue				
14	4.927%	4/15/45	900	850		1.753%	8/15/30	3,000	2,449
	2.774%	5/1/51	4,750	3,203	Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	3,175
15	5.501%	5/1/34	4,300	4,388	Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	7,605	6,136
	1.606%	8/1/28	9,595	8,235	Massachusetts School Building Authority Dedicated Sales Tax Revenue	2.950%	5/15/43	5,510	4,025
	1.806%	8/1/30	8,150	6,676	Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	4,413
	2.106%	8/1/32	13,140	10,508	Massachusetts Water Resources Authority Revenue	2.823%	8/1/41	3,500	2,575
	6.750%	8/1/49	3,025	3,761	Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	2,525
15	4.242%	5/15/48	3,225	2,698	Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	7,771
	5.716%	7/1/39	3,925	4,196	Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	5,480
	6.574%	7/1/45	2,700	3,178	Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	2,025	1,622
	6.603%	7/1/50	5,060	5,985	Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	3,764
	5.755%	7/1/29	2,075	2,147	Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,225	4,988
	5.750%	7/1/34	14,640	15,293	Michigan State Building Authority Revenue Refunding Taxable BDS 2020 II	2.705%	10/15/40	6,300	4,592
	6.758%	7/1/34	17,485	19,561	Michigan State University Revenue	4.496%	8/15/48	2,600	2,321
	5.735%	6/1/39	8,110	8,519	Michigan State University Revenue	4.165%	8/15/22	1,810	1,334
	7.618%	8/1/40	2,200	2,701	Michigan Strategic Fund Limited Obligation Revenue	3.225%	9/1/47	4,000	2,881
	2.952%	5/1/41	3,225	2,433	Mississippi GO	5.245%	11/1/34	1,375	1,403
					Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.229%	5/15/50	4,815	3,519
	3.615%	2/1/29	9,600	9,306	Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	4,407
	4.145%	2/1/33	9,400	8,903	16 New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,550	16,740
	4.275%	2/1/36	2,225	2,069	New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	12,140
	4.475%	8/1/39	11,100	10,328	New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.081%	6/15/39	5,035	4,164
	3.052%	7/1/40	3,900	2,776	New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	8,719
	3.197%	7/1/50	3,900	2,553	New Jersey Transportation Trust Fund Authority Transportation System Revenue	4.131%	6/15/42	5,410	4,345
	5.888%	7/1/43	2,330	2,454	New Jersey Turnpike Authority Revenue	7.414%	1/1/40	18,650	23,119
	4.500%	8/1/31	400	390	New Jersey Turnpike Authority Revenue	7.102%	1/1/41	24,238	29,227
	5.456%	12/1/39	5,350	5,616	New York City NY GO	5.517%	10/1/37	9,550	9,828
	2.514%	7/1/41	13,650	9,829	New York City NY GO	6.271%	12/1/37	3,200	3,509
	2.813%	9/1/43	10,415	7,520					
	2.900%	9/1/49	5,415	3,747					

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 City NY GO	5.263%	10/1/52	1,900	1,904						
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	1,552		Ohio State University General Receipts Revenue	4.910%	6/1/40	9,285	9,309
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	425		Ohio State University General Receipts Revenue	3.798%	12/1/46	5,285	4,427
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	3,199		Ohio State University General Receipts Revenue	4.800%	6/1/11	3,860	3,177
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,165		Ohio Turnpike Commission Revenue	3.216%	2/15/48	8,675	6,184
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,675	4,858		Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	2,526
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	21,014		Oklahoma Development Finance Authority Revenue	3.877%	5/1/37	5,000	4,735
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,465	4,623		Oklahoma Development Finance Authority Revenue	4.380%	11/1/45	6,075	5,517
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	8,776		Oklahoma Development Finance Authority Revenue	4.714%	5/1/52	4,700	4,300
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	5.871%	11/15/39	1,950	1,877		Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	6,484
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.668%	11/15/39	1,935	1,999		Oregon GO	5.892%	6/1/27	5,430	5,599
New York Metropolitan Transportation Authority Revenue (Build America Bonds)	6.814%	11/15/40	720	752		Oregon GO	3.424%	3/1/60	7,680	5,315
New York Metropolitan Transportation Authority Revenue (Climate Bond Certified)	5.175%	11/15/49	10,350	8,932	14	Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,219
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	24,627	15	Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,613
New York State Dormitory Authority Revenue	3.142%	7/1/43	11,425	8,673	16	Pennsylvania State University Revenue	2.790%	9/1/43	7,400	5,278
New York State Dormitory Authority Revenue (Personal Income Tax)	2.202%	3/15/34	8,600	6,557		Pennsylvania State University Revenue	2.840%	9/1/50	5,415	3,553
New York State Dormitory Authority Revenue (Personal Income Tax)	3.110%	2/15/39	2,650	2,085		Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	4,390	4,409
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,226		Philadelphia PA Water & Wastewater Revenue	2.926%	7/1/45	3,800	2,655
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	895		Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	2,701
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	9,795	7,213		Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	23,560	24,603
New York State Thruway Authority General Revenue	2.900%	1/1/35	5,015	4,115		Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	12,557
New York State Thruway Authority General Revenue	3.500%	1/1/42	2,000	1,563		Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	6,114
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	3,664		Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	4,608
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	5,931		Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	1,817
North Texas Tollway Authority System Revenue	3.011%	1/1/43	1,950	1,459		Port Authority of New York & New Jersey Revenue	3.139%	2/15/51	12,100	8,561
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,855	12,865		Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,315	2,183
						Port Authority of New York & New Jersey Revenue	3.175%	7/15/60	5,350	3,456
						Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	28,925	25,099
						Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	5,004
						Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	3,522
						Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects)	2.543%	9/1/40	5,225	3,702
						Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,500	3,840
						Riverside County CA Pension Obligation Revenue Bonds	3.818%	2/15/38	975	849
						Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	3,370
						Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,325	998
						Rutgers State University New Jersey Revenue	3.915%	5/1/19	4,815	3,179

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)		Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)
Sales Tax Securitization Corp. Illinois Revenue	3.238%	1/1/42	5,000	3,799	University of California Regents Medical Center Pooled Revenue	6.583%	5/15/49	2,575	2,928
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	7,015	University of California Regents Medical Center Pooled Revenue	3.006%	5/15/50	7,295	4,818
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	2,712	University of California Regents Medical Center Pooled Revenue	4.563%	5/15/53	3,600	3,149
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,795	1,613	University of California Regents Medical Center Pooled Revenue	3.256%	5/15/60	6,730	4,361
Salt River Projects Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	3,788	University of California Regents Medical Center Pooled Revenue	3.706%	5/15/20	3,600	2,262
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	4,433	University of California Regents Medical Center Pooled Revenue	0.883%	5/15/25	4,075	3,737
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	7,192	University of California Revenue	3.063%	7/1/25	12,062	11,600
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	4,772	University of California Revenue	1.316%	5/15/27	15,685	13,527
San Antonio TX Electric & Gas Systems Revenue	2.905%	2/1/48	3,900	2,745	University of California Revenue	1.614%	5/15/30	10,355	8,246
San Diego County CA Regional Transportation Commission Sales Tax Revenue	3.248%	4/1/48	1,225	923	University of California Revenue	4.601%	5/15/31	5,079	4,988
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,760	4,119	University of California Revenue	5.946%	5/15/45	13,025	13,728
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	12,907	University of California Revenue	3.071%	5/15/51	7,540	5,045
San Francisco CA City & County Public Utilities Commission Water Revenue	3.303%	11/1/39	6,605	5,398	University of California Revenue	4.858%	5/15/12	17,290	14,575
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,175	6,272	University of California Revenue	4.767%	5/15/15	6,058	4,942
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	5,204	University of Michigan Revenue	2.437%	4/1/40	5,110	3,676
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,775	9,103	University of Michigan Revenue	2.562%	4/1/50	2,850	1,845
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	8,985	University of Michigan Revenue	3.504%	4/1/52	5,555	4,326
State Public School Building Authority PA Revenue	5.000%	9/15/27	2,617	2,620	University of Michigan Revenue	4.454%	4/1/22	4,365	3,539
Texas A & M University Permanent Fund Revenue	3.660%	7/1/47	1,050	861	University of Nebraska Student Fee Revenue	3.037%	10/1/49	5,355	3,753
Texas GO	5.517%	4/1/39	17,465	18,446	University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue	3.555%	9/15/19	14,580	8,913
Texas GO	3.211%	4/1/44	6,000	4,755	University of Texas Financing System Revenue	4.794%	8/15/46	2,985	2,950
Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	14,835	11,234	University of Texas Financing System Revenue	3.354%	8/15/47	3,200	2,461
Texas Transportation Commission GO	4.681%	4/1/40	2,850	2,769	University of Texas Financing System Revenue	2.439%	8/15/49	5,110	3,209
Texas Transportation Commission GO	2.562%	4/1/42	9,375	6,923	University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	4,563
Texas Transportation Commission GO	2.472%	10/1/44	12,250	8,357	University of Texas Permanent University Fund Revenue	3.100%	7/1/49	5,715	4,185
Texas Transportation Commission State Highway Revenue	5.178%	4/1/30	7,485	7,627	University of Virginia Revenue	2.256%	9/1/50	19,425	11,848
Texas Transportation Commission State Highway Revenue	4.000%	10/1/33	9,725	8,841	University of Virginia Revenue	4.179%	9/1/17	3,425	2,612
¹⁵ Tucson City AZ COP	2.856%	7/1/47	4,300	2,873	University of Virginia Revenue	3.227%	9/1/19	1,395	816
University of California Regents Medical Center Pooled Revenue	4.132%	5/15/32	2,500	2,329	Utah GO	4.554%	7/1/24	880	876
University of California Regents Medical Center Pooled Revenue	6.548%	5/15/48	13,925	15,830	Utah GO	3.539%	7/1/25	6,585	6,459
					Washington GO	5.140%	8/1/40	4,410	4,453
					¹⁵ Westchester County NY Local Development Corp. Revenue (Westchester Medical Center)	3.846%	11/1/50	3,800	2,622
					¹⁵ Wisconsin General Fund Annual Appropriation Revenue	5.700%	5/1/26	965	982
					Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	2,896
					Wisconsin General Fund Annual Appropriation Revenue	3.954%	5/1/36	17,995	16,168
					Total Taxable Municipal Bonds (Cost \$2,099,314)				1,827,574

Total Bond Market Index Fund

	Coupon	Shares	Market Value* (\$000)
Temporary Cash Investments (0.8%)			
Money Market Fund (0.8%)			
¹⁷ Vanguard Market Liquidity Fund (Cost \$2,111,948)	4.334%	21,123,629	2,112,151
Total Investments (100.1%) (Cost \$315,216,722)			278,920,088
Other Assets and Liabilities—Net (-0.1%)			(330,145)
Net Assets (100%)			278,589,943

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, 2022.
- 2 Securities with a value of \$9,167,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- 3 U.S. government-guaranteed.
- 4 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 5 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.
- 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, 2022, the aggregate value was \$1,170,223,000, representing 0.4% of net assets.
- 8 Guaranteed by the Government of Canada.
- 9 Guaranteed by the Federal Republic of Germany.
- 10 Guaranteed by the Government of Japan.
- 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 Build America Mutual Assurance Co.
- 15 Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- 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.
12M—12-month.
1YR—1-year.
6M—6-month.
CMT—Constant Maturing Treasury Rate.
COP—Certificate of Participation.
DAC—Designated Activity Company.
GO—General Obligation Bond.
LIBOR—London Interbank Offered Rate.
Prere.—Prerefunded.
SO—Special Obligation.
UMBS—Uniform Mortgage-Backed Securities.
USD—U.S. dollar.

Statement of Assets and Liabilities

As of December 31, 2022

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$313,104,774)	276,807,937
Affiliated Issuers (Cost \$2,111,948)	2,112,151
Total Investments in Securities	278,920,088
Investment in Vanguard	10,116
Cash	73,519
Receivables for Investment Securities Sold	1,178,483
Receivables for Accrued Income	1,744,966
Receivables for Capital Shares Issued	200,706
Other Assets	227
Total Assets	282,128,105
Liabilities	
Payables for Investment Securities Purchased	3,268,553
Payables for Capital Shares Redeemed	232,989
Payables for Distributions	32,197
Payables to Vanguard	4,423
Total Liabilities	3,538,162
Net Assets	278,589,943

Total Bond Market Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2022, net assets consisted of:

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Paid-in Capital	318,400,597
Total Distributable Earnings (Loss)	(39,810,654)
Net Assets	278,589,943

Investor Shares—Net Assets

Applicable to 83,820,715 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	794,534
Net Asset Value Per Share—Investor Shares	\$9.48

ETF Shares—Net Assets

Applicable to 1,181,623,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	84,879,209
Net Asset Value Per Share—ETF Shares	\$71.83

Admiral Shares—Net Assets

Applicable to 9,978,780,466 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	94,588,760
Net Asset Value Per Share—Admiral Shares	\$9.48

Institutional Shares—Net Assets

Applicable to 4,305,663,357 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	40,813,154
Net Asset Value Per Share—Institutional Shares	\$9.48

Institutional Plus Shares—Net Assets

Applicable to 3,024,548,576 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	28,669,541
Net Asset Value Per Share—Institutional Plus Shares	\$9.48

Institutional Select Shares—Net Assets

Applicable to 3,043,035,479 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	28,844,745
Net Asset Value Per Share—Institutional Select Shares	\$9.48

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

Statement of Operations

	Year Ended December 31, 2022
	(\$000)
Investment Income	
Income	
Interest ¹	6,981,846
Total Income	6,981,846
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	5,700
Management and Administrative—Investor Shares	1,318
Management and Administrative—ETF Shares	17,132
Management and Administrative—Admiral Shares	43,515
Management and Administrative—Institutional Shares	12,441
Management and Administrative—Institutional Plus Shares	7,666
Management and Administrative—Institutional Select Shares	2,132
Marketing and Distribution—Investor Shares	54
Marketing and Distribution—ETF Shares	3,723
Marketing and Distribution—Admiral Shares	4,437
Marketing and Distribution—Institutional Shares	1,460
Marketing and Distribution—Institutional Plus Shares	909
Marketing and Distribution—Institutional Select Shares	4
Custodian Fees	580
Auditing Fees	62
Shareholders' Reports—Investor Shares	4
Shareholders' Reports—ETF Shares	1,929
Shareholders' Reports—Admiral Shares	944
Shareholders' Reports—Institutional Shares	398
Shareholders' Reports—Institutional Plus Shares	201
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	107
Other Expenses	45
Total Expenses	104,761
Expenses Paid Indirectly	(326)
Net Expenses	104,435
Net Investment Income	6,877,411
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	(3,152,369)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(45,359,610)
Net Increase (Decrease) in Net Assets Resulting from Operations	(41,634,568)

¹ Interest income, realized net gain (loss), capital gain distributions received, and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$21,017,000, \$535,000, \$3,000, and (\$594,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Includes (\$5,515,000) of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2022 (\$000)	2021 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	6,877,411	5,860,234
Realized Net Gain (Loss)	(3,152,369)	720,968
Change in Unrealized Appreciation (Depreciation)	(45,359,610)	(11,638,339)
Net Increase (Decrease) in Net Assets Resulting from Operations	(41,634,568)	(5,057,137)
Distributions		
Investor Shares	(21,776)	(28,087)
ETF Shares	(2,034,249)	(1,642,578)
Admiral Shares	(2,499,809)	(2,463,222)
Institutional Shares	(1,071,561)	(1,065,496)
Institutional Plus Shares	(776,365)	(750,059)
Institutional Select Shares	(679,137)	(573,990)
Total Distributions	(7,082,897)	(6,523,432)
Capital Share Transactions		
Investor Shares	(211,020)	(378,936)
ETF Shares	14,259,135	18,772,123
Admiral Shares	(4,173,267)	(106,497)
Institutional Shares	(914,912)	(1,897,280)
Institutional Plus Shares	(2,244,342)	4,679,770
Institutional Select Shares	4,261,911	3,654,537
Net Increase (Decrease) from Capital Share Transactions	10,977,505	24,723,717
Total Increase (Decrease)	(37,739,960)	13,143,148
Net Assets		
Beginning of Period	316,329,903	303,186,755
End of Period	278,589,943	316,329,903

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.19	\$11.62	\$11.05	\$10.45	\$10.75
Investment Operations					
Net Investment Income ¹	.228	.202	.247	.294	.279
Net Realized and Unrealized Gain (Loss) on Investments	(1.702)	(.407)	.589	.597	(.296)
Total from Investment Operations	(1.474)	(.205)	.836	.891	(.017)
Distributions					
Dividends from Net Investment Income	(.228)	(.201)	(.247)	(.291)	(.280)
Distributions from Realized Capital Gains	(.008)	(.024)	(.019)	—	(.003)
Total Distributions	(.236)	(.225)	(.266)	(.291)	(.283)
Net Asset Value, End of Period	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Total Return²	-13.25%	-1.77%	7.61%	8.61%	-0.13%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$795	\$1,169	\$1,606	\$1,546	\$4,250
Ratio of Total Expenses to Average Net Assets	0.15% ³	0.15%	0.15%	0.15%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.26%	1.78%	2.15%	2.74%	2.68%
Portfolio Turnover Rate ^{4,5}	40%	69%	79%	31%	54%

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 12%, 34%, 29%, 10%, and 13%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$84.77	\$88.03	\$83.71	\$79.16	\$81.46
Investment Operations					
Net Investment Income ¹	1.830	1.623	1.962	2.295	2.209
Net Realized and Unrealized Gain (Loss) on Investments	(12.903)	(3.085)	4.455	4.535	(2.280)
Total from Investment Operations	(11.073)	(1.462)	6.417	6.830	(.071)
Distributions					
Dividends from Net Investment Income	(1.808)	(1.615)	(1.954)	(2.280)	(2.210)
Distributions from Realized Capital Gains	(.059)	(.183)	(.143)	—	(.019)
Total Distributions	(1.867)	(1.798)	(2.097)	(2.280)	(2.229)
Net Asset Value, End of Period	\$71.83	\$84.77	\$88.03	\$83.71	\$79.16
Total Return	-13.15%	-1.66%	7.71%	8.71%	-0.04%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$84,879	\$84,254	\$68,245	\$48,456	\$36,528
Ratio of Total Expenses to Average Net Assets	0.03% ²	0.03%	0.035%	0.035%	0.035%
Ratio of Net Investment Income to Average Net Assets	2.41%	1.89%	2.25%	2.78%	2.79%
Portfolio Turnover Rate ^{3,4}	40%	69%	79%	31%	54%

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 12%, 34%, 29%, 10%, and 13%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.19	\$11.62	\$11.05	\$10.45	\$10.75
Investment Operations					
Net Investment Income ¹	.239	.213	.258	.301	.290
Net Realized and Unrealized Gain (Loss) on Investments	(1.703)	(.407)	.590	.601	(.297)
Total from Investment Operations	(1.464)	(.194)	.848	.902	(.007)
Distributions					
Dividends from Net Investment Income	(.238)	(.212)	(.259)	(.302)	(.290)
Distributions from Realized Capital Gains	(.008)	(.024)	(.019)	—	(.003)
Total Distributions	(.246)	(.236)	(.278)	(.302)	(.293)
Net Asset Value, End of Period	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Total Return²	-13.16%	-1.67%	7.72%	8.71%	-0.03%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$94,589	\$116,295	\$120,909	\$107,098	\$88,281
Ratio of Total Expenses to Average Net Assets	0.05% ³	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.38%	1.88%	2.25%	2.78%	2.78%
Portfolio Turnover Rate ^{4,5}	40%	69%	79%	31%	54%

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 12%, 34%, 29%, 10%, and 13%, respectively, attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.19	\$11.62	\$11.05	\$10.45	\$10.75
Investment Operations					
Net Investment Income ¹	.240	.214	.260	.303	.292
Net Realized and Unrealized Gain (Loss) on Investments	(1.702)	(.406)	.590	.601	(.297)
Total from Investment Operations	(1.462)	(.192)	.850	.904	(.005)
Distributions					
Dividends from Net Investment Income	(.240)	(.214)	(.261)	(.304)	(.292)
Distributions from Realized Capital Gains	(.008)	(.024)	(.019)	—	(.003)
Total Distributions	(.248)	(.238)	(.280)	(.304)	(.295)
Net Asset Value, End of Period	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Total Return	-13.15%	-1.65%	7.74%	8.73%	-0.01%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$40,813	\$49,162	\$53,018	\$47,477	\$40,728
Ratio of Total Expenses to Average Net Assets	0.035% ²	0.035%	0.035%	0.035%	0.035%
Ratio of Net Investment Income to Average Net Assets	2.39%	1.90%	2.26%	2.79%	2.79%
Portfolio Turnover Rate ^{3,4}	40%	69%	79%	31%	54%

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 12%, 34%, 29%, 10%, and 13%, respectively, attributable to mortgage-dollar-roll activity.

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.19	\$11.62	\$11.05	\$10.45	\$10.75
Investment Operations					
Net Investment Income ¹	.240	.214	.260	.304	.292
Net Realized and Unrealized Gain (Loss) on Investments	(1.702)	(.406)	.590	.600	(.297)
Total from Investment Operations	(1.462)	(.192)	.850	.904	(.005)
Distributions					
Dividends from Net Investment Income	(.240)	(.214)	(.261)	(.304)	(.292)
Distributions from Realized Capital Gains	(.008)	(.024)	(.019)	—	(.003)
Total Distributions	(.248)	(.238)	(.280)	(.304)	(.295)
Net Asset Value, End of Period	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Total Return	-13.14%	-1.65%	7.74%	8.74%	-0.01%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$28,670	\$36,314	\$32,910	\$23,679	\$19,399
Ratio of Total Expenses to Average Net Assets	0.03% ²	0.03%	0.03%	0.03%	0.03%
Ratio of Net Investment Income to Average Net Assets	2.40%	1.90%	2.25%	2.80%	2.80%
Portfolio Turnover Rate ^{3,4}	40%	69%	79%	31%	54%

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 12%, 34%, 29%, 10%, and 13%, respectively, attributable to mortgage-dollar-roll activity.

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

Financial Highlights

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$11.19	\$11.62	\$11.05	\$10.45	\$10.75
Investment Operations					
Net Investment Income ¹	.243	.217	.262	.306	.295
Net Realized and Unrealized Gain (Loss) on Investments	(1.703)	(.407)	.591	.600	(.298)
Total from Investment Operations	(1.460)	(.190)	.853	.906	(.003)
Distributions					
Dividends from Net Investment Income	(.242)	(.216)	(.264)	(.306)	(.294)
Distributions from Realized Capital Gains	(.008)	(.024)	(.019)	—	(.003)
Total Distributions	(.250)	(.240)	(.283)	(.306)	(.297)
Net Asset Value, End of Period	\$9.48	\$11.19	\$11.62	\$11.05	\$10.45
Total Return	-13.13%	-1.63%	7.76%	8.76%	0.01%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$28,845	\$29,135	\$26,500	\$20,401	\$14,821
Ratio of Total Expenses to Average Net Assets	0.01% ²	0.01%	0.01%	0.01%	0.01%
Ratio of Net Investment Income to Average Net Assets	2.43%	1.92%	2.28%	2.81%	2.82%
Portfolio Turnover Rate ^{3,4}	40%	69%	79%	31%	54%

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 12%, 34%, 29%, 10%, and 13%, 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.

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. 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.

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

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the 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, 2022, counterparties had deposited in segregated accounts cash of \$613,000 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 \$4.4 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, 2022, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2022, the fund had contributed to Vanguard capital in the amount of \$10,116,000, representing less than 0.01% of the fund's net assets and 4.05% 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, 2022, custodian fee offset arrangements reduced the fund's expenses by \$326,000 (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, 2022, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	184,175,971	—	184,175,971
Asset-Backed/Commercial Mortgage-Backed Securities	—	6,955,711	—	6,955,711
Corporate Bonds	—	74,363,516	—	74,363,516
Sovereign Bonds	—	9,485,165	—	9,485,165
Taxable Municipal Bonds	—	1,827,574	—	1,827,574
Temporary Cash Investments	2,112,151	—	—	2,112,151
Total	2,112,151	276,807,937	—	278,920,088

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	12,341
Total Distributable Earnings (Loss)	(12,341)

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

Total Bond Market Index Fund

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	18,326
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(2,975,489)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	(36,853,491)

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2022 Amount (\$000)	2021 Amount (\$000)
Ordinary Income*	6,861,002	5,863,975
Long-Term Capital Gains	221,895	659,457
Total	7,082,897	6,523,432

* Includes short-term capital gains, if any.

As of December 31, 2022, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	315,773,579
Gross Unrealized Appreciation	570,369
Gross Unrealized Depreciation	(37,423,860)
Net Unrealized Appreciation (Depreciation)	(36,853,491)

F. During the year ended December 31, 2022, the fund purchased \$27,674,607,000 of investment securities and sold \$19,551,486,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$101,549,752,000 and \$98,235,651,000, respectively. Purchases and sales include \$14,513,867,000 and \$3,258,620,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2022, such purchases were \$436,537,000 and sales were \$719,164,000, resulting in net realized loss of \$68,198,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Year Ended December 31,			
	2022		2021	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	61,272	6,061	103,217	9,091
Issued in Lieu of Cash Distributions	21,776	2,185	28,087	2,488
Redeemed	(294,068)	(28,947)	(510,240)	(45,279)
Net Increase (Decrease)—Investor Shares	(211,020)	(20,701)	(378,936)	(33,700)
ETF Shares				
Issued	18,393,282	240,900	26,653,952	310,700
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(4,134,147)	(53,200)	(7,881,829)	(92,000)
Net Increase (Decrease)—ETF Shares	14,259,135	187,700	18,772,123	218,700

Total Bond Market Index Fund

	Year Ended December 31,			
	2022		2021	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Admiral Shares				
Issued	17,041,384	1,697,320	21,683,837	1,914,625
Issued in Lieu of Cash Distributions	2,234,413	224,697	2,217,485	196,508
Redeemed	(23,449,064)	(2,338,020)	(24,007,819)	(2,123,226)
Net Increase (Decrease)—Admiral Shares	(4,173,267)	(416,003)	(106,497)	(12,093)
Institutional Shares				
Issued	9,168,817	921,252	11,723,944	1,035,972
Issued in Lieu of Cash Distributions	1,006,172	101,205	1,002,779	88,861
Redeemed	(11,089,901)	(1,111,049)	(14,624,003)	(1,293,919)
Net Increase (Decrease)—Institutional Shares	(914,912)	(88,592)	(1,897,280)	(169,086)
Institutional Plus Shares				
Issued	7,458,042	742,228	12,467,975	1,103,097
Issued in Lieu of Cash Distributions	736,297	74,008	711,088	63,016
Redeemed	(10,438,681)	(1,037,562)	(8,499,293)	(752,885)
Net Increase (Decrease)—Institutional Plus Shares	(2,244,342)	(221,326)	4,679,770	413,228
Institutional Select Shares				
Issued	7,543,651	753,358	6,084,542	538,527
Issued in Lieu of Cash Distributions	679,137	68,447	573,990	50,872
Redeemed	(3,960,877)	(382,916)	(3,003,995)	(266,139)
Net Increase (Decrease)—Institutional Select Shares	4,261,911	438,889	3,654,537	323,260

H. Management has determined that no events or transactions occurred subsequent to December 31, 2022, 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, 2022, the related statement of operations for the year ended December 31, 2022, the statement of changes in net assets for each of the two years in the period ended December 31, 2022, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2022 (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, 2022, 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, 2022 and the financial highlights for each of the five years in the period ended December 31, 2022 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, 2022 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, 2023

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

Tax information (unaudited)

The fund hereby designates \$2,384,674,000, 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 distributed \$221,895,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

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 91.3%, 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 206 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Tara Bunch

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

Emerson U. Fullwood

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

F. Joseph Loughrey

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

Mark Loughridge

Born in 1953. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: senior vice president and chief financial officer (retired 2013) of IBM (information technology services). Fiduciary member of IBM's Retirement Plan Committee (2004–2013), senior vice president and general

manager (2002–2004) of IBM Global Financing, vice president and controller (1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

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

Deanna Mulligan

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

André F. Perold

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

Sarah Bloom Raskin

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

David A. Thomas

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

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

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

Executive Officers**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 Corporation.

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).

Peter Mahoney

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

Anne E. Robinson

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

Michael Rollings

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

Vanguard Senior Management Team

Matthew Benchener
Joseph Brennan
Mortimer J. Buckley
Gregory Davis
John James
Chris D. McIsaac

Thomas M. Rampulla
Karin A. Risi
Anne E. Robinson
Michael Rollings
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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.