

Semiannual Report | June 30, 2023

Vanguard Total Bond Market II Index Fund

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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 June 30, 2023

| | Beginning Account Value 12/31/2022 | Ending Account Value 6/30/2023 | Expenses Paid During Period |
|---|--|--------------------------------------|-----------------------------------|
| Based on Actual Fund Return | | | |
| Total Bond Market II Index Fund | | | |
| Investor Shares | \$1,000.00 | \$1,022.20 | \$0.45 |
| Institutional Shares | 1,000.00 | 1,022.50 | 0.10 |
| Based on Hypothetical 5% Yearly Return | | | |
| Total Bond Market II Index Fund | | | |
| Investor Shares | \$1,000.00 | \$1,024.35 | \$0.45 |
| Institutional Shares | 1,000.00 | 1,024.70 | 0.10 |

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 0.09% for Investor Shares and 0.02% for Institutional Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (181/365).

Total Bond Market II Index Fund

Fund Allocation

As of June 30, 2023

| | |
|--|------|
| Asset-Backed/Commercial Mortgage-Backed Securities | 2.3% |
| Common Stocks | 0.2 |
| Corporate Bonds | 26.4 |
| Sovereign Bonds | 3.3 |
| Taxable Municipal Bonds | 0.7 |
| U.S. Government and Agency Obligations | 67.1 |

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 (unaudited)

Schedule of Investments

As of June 30, 2023

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

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| U.S. Government and Agency Obligations (66.7%) | | | | | | | | | |
| U.S. Government Securities (45.9%) | | | | | | | | | |
| United States Treasury Note/Bond | 2.000% | 5/31/24 | 244,143 | 236,628 | United States Treasury Note/Bond | 0.375% | 11/30/25 | 497,280 | 448,795 |
| United States Treasury Note/Bond | 2.500% | 5/31/24 | 218,745 | 213,037 | United States Treasury Note/Bond | 2.875% | 11/30/25 | 226,497 | 217,083 |
| United States Treasury Note/Bond | 0.250% | 6/15/24 | 675,922 | 643,499 | United States Treasury Note/Bond | 4.000% | 12/15/25 | 1,143,140 | 1,125,278 |
| United States Treasury Note/Bond | 1.750% | 6/30/24 | 354,810 | 342,170 | United States Treasury Note/Bond | 0.375% | 12/31/25 | 379,190 | 341,804 |
| United States Treasury Note/Bond | 2.000% | 6/30/24 | 186,685 | 180,530 | United States Treasury Note/Bond | 2.625% | 12/31/25 | 25,000 | 23,809 |
| United States Treasury Note/Bond | 3.000% | 6/30/24 | 129,870 | 126,806 | United States Treasury Note/Bond | 3.875% | 1/15/26 | 1,457,888 | 1,430,780 |
| United States Treasury Note/Bond | 0.375% | 7/15/24 | 521,835 | 495,580 | United States Treasury Note/Bond | 0.375% | 1/31/26 | 813,300 | 730,064 |
| United States Treasury Note/Bond | 1.750% | 7/31/24 | 341,670 | 328,590 | United States Treasury Note/Bond | 1.625% | 2/15/26 | 534,932 | 495,648 |
| United States Treasury Note/Bond | 2.125% | 7/31/24 | 195,665 | 188,970 | United States Treasury Note/Bond | 4.000% | 2/15/26 | 1,027,375 | 1,011,643 |
| United States Treasury Note/Bond | 3.000% | 7/31/24 | 322,000 | 313,849 | United States Treasury Note/Bond | 0.500% | 2/28/26 | 726,471 | 652,575 |
| United States Treasury Note/Bond | 0.375% | 8/15/24 | 430,185 | 406,995 | United States Treasury Note/Bond | 2.500% | 2/28/26 | 84,057 | 79,670 |
| United States Treasury Note/Bond | 2.375% | 8/15/24 | 641,900 | 621,139 | United States Treasury Note/Bond | 4.625% | 3/15/26 | 1,012,980 | 1,014,246 |
| United States Treasury Note/Bond | 1.250% | 8/31/24 | 135,000 | 128,735 | United States Treasury Note/Bond | 0.750% | 3/31/26 | 564,584 | 510,243 |
| United States Treasury Note/Bond | 3.250% | 8/31/24 | 400,000 | 390,438 | United States Treasury Note/Bond | 2.250% | 3/31/26 | 287,794 | 270,796 |
| United States Treasury Note/Bond | 0.375% | 9/15/24 | 839,615 | 791,337 | United States Treasury Note/Bond | 3.750% | 4/15/26 | 834,933 | 817,321 |
| United States Treasury Note/Bond | 1.500% | 9/30/24 | 64,430 | 61,470 | United States Treasury Note/Bond | 0.750% | 4/30/26 | 311,694 | 280,719 |
| United States Treasury Note/Bond | 4.250% | 9/30/24 | 277,015 | 273,379 | United States Treasury Note/Bond | 2.375% | 4/30/26 | 145,000 | 136,753 |
| United States Treasury Note/Bond | 0.625% | 10/15/24 | 1,530,945 | 1,442,198 | United States Treasury Note/Bond | 1.625% | 5/15/26 | 534,497 | 493,325 |
| United States Treasury Note/Bond | 1.500% | 10/31/24 | 136,061 | 129,449 | United States Treasury Note/Bond | 3.625% | 5/15/26 | 1,644,879 | 1,604,785 |
| United States Treasury Note/Bond | 2.250% | 10/31/24 | 359,393 | 345,355 | United States Treasury Note/Bond | 0.750% | 5/31/26 | 431,045 | 387,132 |
| United States Treasury Note/Bond | 4.375% | 10/31/24 | 448,446 | 442,981 | United States Treasury Note/Bond | 2.125% | 5/31/26 | 238,579 | 223,146 |
| United States Treasury Note/Bond | 0.750% | 11/15/24 | 1,187,563 | 1,116,866 | United States Treasury Note/Bond | 4.125% | 6/15/26 | 382,002 | 378,122 |
| United States Treasury Note/Bond | 2.250% | 11/15/24 | 433,372 | 416,037 | United States Treasury Note/Bond | 0.875% | 6/30/26 | 464,552 | 418,532 |
| United States Treasury Note/Bond | 1.500% | 11/30/24 | 702,564 | 666,997 | United States Treasury Note/Bond | 1.875% | 6/30/26 | 283,440 | 263,068 |
| United States Treasury Note/Bond | 2.125% | 11/30/24 | 141,200 | 135,221 | United States Treasury Note/Bond | 0.625% | 7/31/26 | 594,787 | 529,918 |
| United States Treasury Note/Bond | 4.500% | 11/30/24 | 450,000 | 445,219 | United States Treasury Note/Bond | 1.875% | 7/31/26 | 282,000 | 261,070 |
| United States Treasury Note/Bond | 1.000% | 12/15/24 | 434,107 | 408,535 | United States Treasury Note/Bond | 1.500% | 8/15/26 | 579,832 | 530,003 |
| United States Treasury Note/Bond | 1.125% | 1/15/25 | 1,087,710 | 1,022,787 | United States Treasury Note/Bond | 6.750% | 8/15/26 | 8,800 | 9,349 |
| United States Treasury Note/Bond | 2.500% | 1/31/25 | 262,225 | 251,613 | United States Treasury Note/Bond | 0.750% | 8/31/26 | 88,294 | 78,747 |
| United States Treasury Note/Bond | 4.125% | 1/31/25 | 71,170 | 70,058 | United States Treasury Note/Bond | 1.375% | 8/31/26 | 240,805 | 219,133 |
| United States Treasury Note/Bond | 1.500% | 2/15/25 | 1,107,410 | 1,045,291 | United States Treasury Note/Bond | 0.875% | 9/30/26 | 374,245 | 334,832 |
| United States Treasury Note/Bond | 2.000% | 2/15/25 | 212,509 | 202,216 | United States Treasury Note/Bond | 1.625% | 9/30/26 | 56,188 | 51,465 |
| United States Treasury Note/Bond | 1.125% | 2/28/25 | 483,575 | 453,276 | United States Treasury Note/Bond | 1.125% | 10/31/26 | 407,235 | 366,257 |
| United States Treasury Note/Bond | 2.750% | 2/28/25 | 333,477 | 321,232 | United States Treasury Note/Bond | 1.625% | 10/31/26 | 291,090 | 266,165 |
| United States Treasury Note/Bond | 1.750% | 3/15/25 | 1,214,694 | 1,148,835 | United States Treasury Note/Bond | 2.000% | 11/15/26 | 366,562 | 339,070 |
| United States Treasury Note/Bond | 3.875% | 3/31/25 | 7,566 | 7,418 | United States Treasury Note/Bond | 6.500% | 11/15/26 | 36,215 | 38,450 |
| United States Treasury Note/Bond | 2.625% | 4/15/25 | 709,999 | 680,933 | United States Treasury Note/Bond | 1.250% | 11/30/26 | 59,560 | 53,660 |
| United States Treasury Note/Bond | 2.875% | 4/30/25 | 267,029 | 257,099 | United States Treasury Note/Bond | 1.625% | 11/30/26 | 180,570 | 164,827 |
| United States Treasury Note/Bond | 3.875% | 4/30/25 | 31,760 | 31,145 | United States Treasury Note/Bond | 1.250% | 12/31/26 | 386,615 | 347,954 |
| United States Treasury Note/Bond | 2.125% | 5/15/25 | 256,221 | 243,250 | United States Treasury Note/Bond | 1.750% | 12/31/26 | 221,253 | 202,585 |
| United States Treasury Note/Bond | 2.750% | 5/15/25 | 656,175 | 630,236 | United States Treasury Note/Bond | 1.500% | 1/31/27 | 820,357 | 743,192 |
| United States Treasury Note/Bond | 0.250% | 5/31/25 | 296,240 | 271,060 | United States Treasury Note/Bond | 2.250% | 2/15/27 | 16,056 | 14,929 |
| United States Treasury Note/Bond | 2.875% | 5/31/25 | 174,085 | 167,530 | United States Treasury Note/Bond | 6.625% | 2/15/27 | 39,650 | 42,463 |
| United States Treasury Note/Bond | 2.875% | 6/15/25 | 550,220 | 529,243 | United States Treasury Note/Bond | 1.125% | 2/28/27 | 232,870 | 207,764 |
| United States Treasury Note/Bond | 0.250% | 6/30/25 | 441,568 | 403,276 | United States Treasury Note/Bond | 1.875% | 2/28/27 | 51,676 | 47,380 |
| United States Treasury Note/Bond | 2.750% | 6/30/25 | 179,285 | 171,974 | United States Treasury Note/Bond | 0.625% | 3/31/27 | 398,965 | 348,284 |
| United States Treasury Note/Bond | 3.000% | 7/15/25 | 1,409,149 | 1,358,067 | United States Treasury Note/Bond | 2.500% | 3/31/27 | 963,245 | 902,741 |
| United States Treasury Note/Bond | 0.250% | 7/31/25 | 480,550 | 437,150 | United States Treasury Note/Bond | 0.500% | 4/30/27 | 773,350 | 670,035 |
| United States Treasury Note/Bond | 2.875% | 7/31/25 | 233,510 | 224,389 | United States Treasury Note/Bond | 2.750% | 4/30/27 | 218,435 | 206,353 |
| United States Treasury Note/Bond | 2.000% | 8/15/25 | 189,083 | 178,328 | United States Treasury Note/Bond | 2.375% | 5/15/27 | 43,030 | 40,072 |
| United States Treasury Note/Bond | 3.125% | 8/15/25 | 1,421,795 | 1,373,143 | United States Treasury Note/Bond | 0.500% | 5/31/27 | 486,412 | 420,442 |
| United States Treasury Note/Bond | 6.875% | 8/15/25 | 40,840 | 42,435 | United States Treasury Note/Bond | 2.625% | 5/31/27 | 404,475 | 380,080 |
| United States Treasury Note/Bond | 0.250% | 8/31/25 | 466,895 | 423,561 | United States Treasury Note/Bond | 0.500% | 6/30/27 | 438,125 | 377,677 |
| United States Treasury Note/Bond | 2.750% | 8/31/25 | 186,630 | 178,757 | United States Treasury Note/Bond | 3.250% | 6/30/27 | 214,326 | 206,121 |
| United States Treasury Note/Bond | 3.500% | 9/15/25 | 1,012,503 | 984,976 | United States Treasury Note/Bond | 0.375% | 7/31/27 | 403,115 | 344,789 |
| United States Treasury Note/Bond | 0.250% | 9/30/25 | 307,661 | 278,625 | United States Treasury Note/Bond | 2.750% | 7/31/27 | 53,420 | 50,365 |
| United States Treasury Note/Bond | 3.000% | 9/30/25 | 95,825 | 92,202 | United States Treasury Note/Bond | 2.250% | 8/15/27 | 342,539 | 316,635 |
| United States Treasury Note/Bond | 4.250% | 10/15/25 | 1,616,645 | 1,598,458 | United States Treasury Note/Bond | 6.375% | 8/15/27 | 6,850 | 7,364 |
| United States Treasury Note/Bond | 0.250% | 10/31/25 | 476,593 | 430,125 | United States Treasury Note/Bond | 0.500% | 8/31/27 | 411,980 | 353,402 |
| United States Treasury Note/Bond | 3.000% | 10/31/25 | 150,000 | 144,234 | United States Treasury Note/Bond | 3.125% | 8/31/27 | 481,085 | 460,113 |
| United States Treasury Note/Bond | 2.250% | 11/15/25 | 434,690 | 410,646 | United States Treasury Note/Bond | 0.375% | 9/30/27 | 754,655 | 642,164 |
| United States Treasury Note/Bond | 4.500% | 11/15/25 | 1,512,954 | 1,505,153 | United States Treasury Note/Bond | 4.125% | 9/30/27 | 496,756 | 493,962 |
| | | | | | United States Treasury Note/Bond | 0.500% | 10/31/27 | 908,957 | 775,738 |
| | | | | | United States Treasury Note/Bond | 4.125% | 10/31/27 | 666,439 | 662,899 |

Total Bond Market II 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 | 2.250% | 11/15/27 | 192,761 | 177,520 | United States Treasury Note/Bond | 4.500% | 5/15/38 | 406,114 | 437,144 |
| United States Treasury Note/Bond | 6.125% | 11/15/27 | 55,808 | 59,872 | United States Treasury Note/Bond | 3.500% | 2/15/39 | 73,194 | 70,152 |
| United States Treasury Note/Bond | 0.625% | 11/30/27 | 1,040,670 | 891,236 | United States Treasury Note/Bond | 4.250% | 5/15/39 | 122,867 | 128,492 |
| United States Treasury Note/Bond | 3.875% | 11/30/27 | 422,155 | 416,218 | United States Treasury Note/Bond | 4.500% | 8/15/39 | 130,656 | 140,537 |
| United States Treasury Note/Bond | 0.625% | 12/31/27 | 840,335 | 717,961 | United States Treasury Note/Bond | 4.375% | 11/15/39 | 130,905 | 138,555 |
| United States Treasury Note/Bond | 3.875% | 12/31/27 | 454,518 | 448,269 | United States Treasury Note/Bond | 4.625% | 2/15/40 | 134,805 | 146,874 |
| United States Treasury Note/Bond | 0.750% | 1/31/28 | 1,063,165 | 911,830 | United States Treasury Note/Bond | 1.125% | 5/15/40 | 388,410 | 251,738 |
| United States Treasury Note/Bond | 3.500% | 1/31/28 | 770,584 | 748,430 | United States Treasury Note/Bond | 4.375% | 5/15/40 | 19,320 | 20,407 |
| United States Treasury Note/Bond | 2.750% | 2/15/28 | 232,470 | 218,485 | United States Treasury Note/Bond | 1.125% | 8/15/40 | 453,110 | 291,406 |
| United States Treasury Note/Bond | 1.125% | 2/29/28 | 786,310 | 685,195 | United States Treasury Note/Bond | 3.875% | 8/15/40 | 115,325 | 114,352 |
| United States Treasury Note/Bond | 4.000% | 2/29/28 | 414,078 | 411,102 | United States Treasury Note/Bond | 1.375% | 11/15/40 | 537,870 | 359,869 |
| United States Treasury Note/Bond | 1.250% | 3/31/28 | 1,150,894 | 1,007,032 | United States Treasury Note/Bond | 4.250% | 11/15/40 | 91,854 | 95,456 |
| United States Treasury Note/Bond | 3.625% | 3/31/28 | 369,885 | 361,331 | United States Treasury Note/Bond | 1.875% | 2/15/41 | 605,551 | 439,781 |
| United States Treasury Note/Bond | 1.250% | 4/30/28 | 789,609 | 689,798 | United States Treasury Note/Bond | 4.750% | 2/15/41 | 78,692 | 86,832 |
| United States Treasury Note/Bond | 3.500% | 4/30/28 | 567,416 | 551,369 | United States Treasury Note/Bond | 2.250% | 5/15/41 | 557,241 | 429,076 |
| United States Treasury Note/Bond | 2.875% | 5/15/28 | 466,972 | 440,632 | United States Treasury Note/Bond | 4.375% | 5/15/41 | 75,000 | 78,891 |
| United States Treasury Note/Bond | 1.250% | 5/31/28 | 751,770 | 655,919 | United States Treasury Note/Bond | 1.750% | 8/15/41 | 714,919 | 502,231 |
| United States Treasury Note/Bond | 3.625% | 5/31/28 | 626,279 | 612,677 | United States Treasury Note/Bond | 3.750% | 8/15/41 | 95,310 | 92,034 |
| United States Treasury Note/Bond | 1.250% | 6/30/28 | 744,896 | 648,525 | United States Treasury Note/Bond | 2.000% | 11/15/41 | 621,478 | 454,844 |
| United States Treasury Note/Bond | 4.000% | 6/30/28 | 264,660 | 263,213 | United States Treasury Note/Bond | 3.125% | 11/15/41 | 113,056 | 99,560 |
| United States Treasury Note/Bond | 1.000% | 7/31/28 | 734,818 | 630,221 | United States Treasury Note/Bond | 2.375% | 2/15/42 | 466,475 | 363,267 |
| United States Treasury Note/Bond | 2.875% | 8/15/28 | 485,152 | 457,104 | United States Treasury Note/Bond | 3.125% | 2/15/42 | 128,742 | 113,152 |
| United States Treasury Note/Bond | 5.500% | 8/15/28 | 45,575 | 48,224 | United States Treasury Note/Bond | 3.000% | 5/15/42 | 118,000 | 101,425 |
| United States Treasury Note/Bond | 1.125% | 8/31/28 | 681,390 | 587,167 | United States Treasury Note/Bond | 3.250% | 5/15/42 | 562,325 | 501,699 |
| United States Treasury Note/Bond | 1.250% | 9/30/28 | 660,660 | 571,987 | United States Treasury Note/Bond | 2.750% | 8/15/42 | 147,528 | 121,549 |
| United States Treasury Note/Bond | 1.375% | 10/31/28 | 555,620 | 483,476 | United States Treasury Note/Bond | 3.375% | 8/15/42 | 654,379 | 593,747 |
| United States Treasury Note/Bond | 3.125% | 11/15/28 | 280,130 | 266,868 | United States Treasury Note/Bond | 2.750% | 11/15/42 | 243,319 | 200,054 |
| United States Treasury Note/Bond | 5.250% | 11/15/28 | 76,342 | 80,147 | United States Treasury Note/Bond | 4.000% | 11/15/42 | 579,961 | 576,336 |
| United States Treasury Note/Bond | 1.500% | 11/30/28 | 585,700 | 512,304 | United States Treasury Note/Bond | 3.125% | 2/15/43 | 204,159 | 177,842 |
| United States Treasury Note/Bond | 1.375% | 12/31/28 | 594,900 | 516,076 | United States Treasury Note/Bond | 3.875% | 2/15/43 | 388,920 | 379,319 |
| United States Treasury Note/Bond | 1.750% | 1/31/29 | 659,690 | 583,310 | United States Treasury Note/Bond | 2.875% | 5/15/43 | 219,535 | 183,449 |
| United States Treasury Note/Bond | 2.625% | 2/15/29 | 76,983 | 71,318 | United States Treasury Note/Bond | 3.875% | 5/15/43 | 434,366 | 423,914 |
| United States Treasury Note/Bond | 5.250% | 2/15/29 | 52,279 | 55,015 | United States Treasury Note/Bond | 3.625% | 8/15/43 | 229,652 | 215,442 |
| United States Treasury Note/Bond | 1.875% | 2/28/29 | 658,800 | 585,817 | United States Treasury Note/Bond | 3.750% | 11/15/43 | 234,806 | 224,240 |
| United States Treasury Note/Bond | 2.375% | 3/31/29 | 1,075,745 | 982,290 | United States Treasury Note/Bond | 3.625% | 2/15/44 | 253,494 | 237,413 |
| United States Treasury Note/Bond | 2.875% | 4/30/29 | 539,175 | 505,645 | United States Treasury Note/Bond | 3.375% | 5/15/44 | 294,400 | 265,328 |
| United States Treasury Note/Bond | 2.750% | 5/31/29 | 491,385 | 457,526 | United States Treasury Note/Bond | 3.125% | 8/15/44 | 311,150 | 269,193 |
| United States Treasury Note/Bond | 3.250% | 6/30/29 | 359,400 | 343,845 | United States Treasury Note/Bond | 3.000% | 11/15/44 | 285,089 | 241,212 |
| United States Treasury Note/Bond | 2.625% | 7/31/29 | 826,337 | 763,458 | United States Treasury Note/Bond | 2.500% | 2/15/45 | 494,882 | 382,992 |
| United States Treasury Note/Bond | 1.625% | 8/15/29 | 82,706 | 72,135 | United States Treasury Note/Bond | 3.000% | 5/15/45 | 148,154 | 125,051 |
| United States Treasury Note/Bond | 6.125% | 8/15/29 | 37,930 | 42,043 | United States Treasury Note/Bond | 2.875% | 8/15/45 | 215,506 | 177,792 |
| United States Treasury Note/Bond | 3.125% | 8/31/29 | 417,005 | 396,155 | United States Treasury Note/Bond | 3.000% | 11/15/45 | 132,327 | 111,568 |
| United States Treasury Note/Bond | 3.875% | 9/30/29 | 623,750 | 617,707 | United States Treasury Note/Bond | 2.500% | 2/15/46 | 392,758 | 302,178 |
| United States Treasury Note/Bond | 4.000% | 10/31/29 | 753,220 | 751,337 | United States Treasury Note/Bond | 2.500% | 5/15/46 | 521,638 | 400,846 |
| United States Treasury Note/Bond | 1.750% | 11/15/29 | 96,000 | 84,180 | United States Treasury Note/Bond | 2.250% | 8/15/46 | 593,743 | 433,525 |
| United States Treasury Note/Bond | 3.875% | 11/30/29 | 639,984 | 634,384 | United States Treasury Note/Bond | 2.875% | 11/15/46 | 294,675 | 242,646 |
| United States Treasury Note/Bond | 3.875% | 12/31/29 | 567,725 | 562,935 | United States Treasury Note/Bond | 3.000% | 2/15/47 | 343,279 | 288,945 |
| United States Treasury Note/Bond | 3.500% | 1/31/30 | 358,635 | 348,100 | United States Treasury Note/Bond | 3.000% | 5/15/47 | 293,251 | 246,835 |
| United States Treasury Note/Bond | 1.500% | 2/15/30 | 618,597 | 529,964 | United States Treasury Note/Bond | 2.750% | 8/15/47 | 389,418 | 313,116 |
| United States Treasury Note/Bond | 4.000% | 2/28/30 | 463,245 | 463,028 | United States Treasury Note/Bond | 2.750% | 11/15/47 | 365,732 | 294,186 |
| United States Treasury Note/Bond | 3.625% | 3/31/30 | 418,541 | 409,516 | United States Treasury Note/Bond | 3.000% | 2/15/48 | 390,470 | 329,093 |
| United States Treasury Note/Bond | 3.500% | 4/30/30 | 650,395 | 631,595 | United States Treasury Note/Bond | 3.125% | 5/15/48 | 411,233 | 354,753 |
| United States Treasury Note/Bond | 0.625% | 5/15/30 | 695,552 | 557,311 | United States Treasury Note/Bond | 3.000% | 8/15/48 | 454,182 | 383,145 |
| United States Treasury Note/Bond | 6.250% | 5/15/30 | 64,435 | 72,922 | United States Treasury Note/Bond | 3.375% | 11/15/48 | 504,303 | 455,921 |
| United States Treasury Note/Bond | 3.750% | 5/31/30 | 554,828 | 547,199 | United States Treasury Note/Bond | 3.000% | 2/15/49 | 477,173 | 403,509 |
| United States Treasury Note/Bond | 3.750% | 6/30/30 | 16,095 | 15,884 | United States Treasury Note/Bond | 2.875% | 5/15/49 | 428,731 | 354,373 |
| United States Treasury Note/Bond | 0.625% | 8/15/30 | 974,646 | 776,519 | United States Treasury Note/Bond | 2.250% | 8/15/49 | 354,020 | 257,218 |
| United States Treasury Note/Bond | 0.875% | 11/15/30 | 1,087,583 | 880,262 | United States Treasury Note/Bond | 2.375% | 11/15/49 | 330,699 | 246,991 |
| United States Treasury Note/Bond | 1.125% | 2/15/31 | 755,737 | 621,594 | United States Treasury Note/Bond | 2.000% | 2/15/50 | 471,024 | 322,799 |
| United States Treasury Note/Bond | 5.375% | 2/15/31 | 13,675 | 14,923 | United States Treasury Note/Bond | 1.250% | 5/15/50 | 593,574 | 333,700 |
| United States Treasury Note/Bond | 1.625% | 5/15/31 | 1,028,824 | 874,500 | United States Treasury Note/Bond | 1.375% | 8/15/50 | 651,075 | 378,234 |
| United States Treasury Note/Bond | 1.250% | 8/15/31 | 1,071,026 | 879,078 | United States Treasury Note/Bond | 1.625% | 11/15/50 | 655,335 | 406,922 |
| United States Treasury Note/Bond | 1.375% | 11/15/31 | 1,189,666 | 980,731 | United States Treasury Note/Bond | 1.875% | 2/15/51 | 741,990 | 491,337 |
| United States Treasury Note/Bond | 1.875% | 2/15/32 | 1,066,492 | 913,517 | United States Treasury Note/Bond | 2.375% | 5/15/51 | 756,455 | 562,259 |
| United States Treasury Note/Bond | 2.875% | 5/15/32 | 1,115,032 | 1,033,844 | United States Treasury Note/Bond | 2.000% | 8/15/51 | 723,292 | 492,969 |
| United States Treasury Note/Bond | 2.750% | 8/15/32 | 1,078,594 | 988,936 | United States Treasury Note/Bond | 1.875% | 11/15/51 | 681,835 | 450,011 |
| United States Treasury Note/Bond | 4.125% | 11/15/32 | 1,203,493 | 1,230,007 | United States Treasury Note/Bond | 2.250% | 2/15/52 | 644,658 | 465,866 |
| United States Treasury Note/Bond | 3.500% | 2/15/33 | 1,237,699 | 1,205,983 | United States Treasury Note/Bond | 2.875% | 5/15/52 | 736,161 | 610,093 |
| United States Treasury Note/Bond | 3.375% | 5/15/33 | 828,104 | 798,732 | United States Treasury Note/Bond | 3.000% | 8/15/52 | 571,622 | 486,057 |
| United States Treasury Note/Bond | 4.500% | 2/15/36 | 105,143 | 113,357 | United States Treasury Note/Bond | 4.000% | 11/15/52 | 352,384 | 362,020 |
| United States Treasury Note/Bond | 4.750% | 2/15/37 | 151,425 | 167,372 | United States Treasury Note/Bond | 3.625% | 2/15/53 | 972,150 | 933,112 |
| United States Treasury Note/Bond | 5.000% | 5/15/37 | 223,657 | 253,187 | United States Treasury Note/Bond | 3.625% | 5/15/53 | 579,170 | 556,908 |
| United States Treasury Note/Bond | 4.375% | 2/15/38 | 349,635 | 372,033 | | | | | |

115,507,681

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|--|--------|-------------------|---------------------|-----------------------|
| Agency Bonds and Notes (0.8%) | | | | | | | | | |
| ² AID-Israel | 5.500% | 9/18/33 | 5,150 | 5,660 | ³ Tennessee Valley Authority | 2.875% | 2/1/27 | 25,750 | 24,241 |
| ² AID-Jordan | 3.000% | 6/30/25 | 4,325 | 4,132 | Tennessee Valley Authority | 3.875% | 3/15/28 | 16,000 | 15,741 |
| Federal Farm Credit Banks | 3.375% | 8/26/24 | 50,000 | 48,872 | Tennessee Valley Authority | 7.125% | 5/1/30 | 9,625 | 11,191 |
| Federal Farm Credit Banks | 4.250% | 9/26/24 | 46,525 | 45,895 | Tennessee Valley Authority | 1.500% | 9/15/31 | 13,700 | 11,032 |
| Federal Farm Credit Banks | 0.875% | 11/18/24 | 10,507 | 9,889 | ³ Tennessee Valley Authority | 4.700% | 7/15/33 | 6,375 | 6,487 |
| Federal Farm Credit Banks | 4.500% | 11/18/24 | 46,922 | 46,341 | Tennessee Valley Authority | 4.650% | 6/15/35 | 6,000 | 6,041 |
| Federal Farm Credit Banks | 4.625% | 12/5/24 | 9,000 | 8,912 | Tennessee Valley Authority | 5.880% | 4/1/36 | 12,795 | 14,498 |
| Federal Farm Credit Banks | 4.250% | 12/20/24 | 9,400 | 9,258 | Tennessee Valley Authority | 6.150% | 1/15/38 | 665 | 762 |
| Federal Farm Credit Banks | 1.125% | 1/6/25 | 11,170 | 10,515 | Tennessee Valley Authority | 5.500% | 6/15/38 | 1,436 | 1,569 |
| Federal Farm Credit Banks | 4.500% | 1/10/25 | 9,862 | 9,751 | Tennessee Valley Authority | 5.250% | 9/15/39 | 22,828 | 24,015 |
| Federal Farm Credit Banks | 1.750% | 2/14/25 | 19,410 | 18,395 | Tennessee Valley Authority | 3.500% | 12/15/42 | 1,820 | 1,524 |
| Federal Farm Credit Banks | 2.510% | 4/1/25 | 9,175 | 8,789 | Tennessee Valley Authority | 4.875% | 1/15/48 | 14,320 | 14,120 |
| Federal Farm Credit Banks | 4.250% | 9/30/25 | 15,500 | 15,305 | Tennessee Valley Authority | 4.250% | 9/15/52 | 10,475 | 9,535 |
| Federal Farm Credit Banks | 4.000% | 1/13/26 | 9,300 | 9,134 | Tennessee Valley Authority | 5.375% | 4/1/56 | 17,860 | 19,294 |
| Federal Farm Credit Banks | 3.875% | 2/2/26 | 6,200 | 6,073 | Tennessee Valley Authority | 4.625% | 9/15/60 | 8,838 | 8,606 |
| Federal Farm Credit Banks | 4.750% | 3/9/26 | 7,525 | 7,533 | Tennessee Valley Authority | 4.250% | 9/15/65 | 8,050 | 7,213 |
| Federal Farm Credit Banks | 4.375% | 6/23/26 | 32,650 | 32,407 | | | | | 2,108,918 |
| ³ Federal Home Loan Banks | 3.000% | 7/8/24 | 24,000 | 23,431 | Conventional Mortgage-Backed Securities (20.0%) | | | | |
| Federal Home Loan Banks | 1.500% | 8/15/24 | 19,940 | 19,102 | ^{3,4} Fannie Mae Pool | 6.000% | 11/1/32 | 28 | 29 |
| Federal Home Loan Banks | 5.375% | 8/15/24 | 1,585 | 1,584 | ^{3,4} Fannie Mae Pool | 6.500% | 9/1/32 | 24 | 24 |
| Federal Home Loan Banks | 2.875% | 9/13/24 | 1,000 | 971 | ^{3,4} Freddie Mac Gold Pool | 2.000% | 1/1/28-12/1/31 | 13,836 | 12,752 |
| Federal Home Loan Banks | 3.250% | 9/13/24 | 25,000 | 24,380 | ^{3,4} Freddie Mac Gold Pool | 2.500% | 4/1/27-3/1/43 | 212,015 | 196,892 |
| ³ Federal Home Loan Banks | 3.500% | 9/13/24 | 33,900 | 33,156 | ^{3,4} Freddie Mac Gold Pool | 3.000% | 10/1/26-4/1/48 | 735,436 | 669,776 |
| Federal Home Loan Banks | 4.875% | 9/13/24 | 12,690 | 12,611 | ^{3,4} Freddie Mac Gold Pool | 3.500% | 9/1/25-3/1/49 | 710,834 | 663,306 |
| Federal Home Loan Banks | 4.500% | 10/3/24 | 37,250 | 36,849 | ^{3,4} Freddie Mac Gold Pool | 4.000% | 1/1/24-2/1/49 | 450,963 | 431,098 |
| ³ Federal Home Loan Banks | 1.000% | 12/20/24 | 21,000 | 19,734 | ^{3,4} Freddie Mac Gold Pool | 4.500% | 8/1/23-1/1/49 | 215,825 | 211,939 |
| Federal Home Loan Banks | 5.000% | 2/28/25 | 65,900 | 65,704 | ^{3,4} Freddie Mac Gold Pool | 5.000% | 7/1/23-11/1/48 | 77,332 | 77,602 |
| Federal Home Loan Banks | 0.500% | 4/14/25 | 39,015 | 36,030 | ^{3,4} Freddie Mac Gold Pool | 5.500% | 10/1/23-6/1/41 | 49,537 | 50,402 |
| Federal Home Loan Banks | 4.625% | 6/6/25 | 23,975 | 23,813 | ^{3,4} Freddie Mac Gold Pool | 6.000% | 1/1/24-5/1/40 | 24,462 | 25,325 |
| Federal Home Loan Banks | 0.375% | 9/4/25 | 8,000 | 7,269 | ^{3,4} Freddie Mac Gold Pool | 7.000% | 3/1/26-12/1/38 | 2,350 | 2,445 |
| Federal Home Loan Banks | 4.500% | 12/12/25 | 17,980 | 17,862 | ^{3,4} Freddie Mac Gold Pool | 7.500% | 4/1/27-2/1/32 | 17 | 17 |
| Federal Home Loan Banks | 4.375% | 6/12/26 | 11,050 | 10,966 | ^{3,4} Freddie Mac Gold Pool | 8.000% | 1/1/27-11/1/31 | 24 | 26 |
| Federal Home Loan Banks | 1.250% | 12/21/26 | 67,100 | 60,227 | ^{3,4} Freddie Mac Gold Pool | 8.500% | 6/1/25 | 4 | 4 |
| Federal Home Loan Banks | 3.250% | 6/9/28 | 19,510 | 18,597 | ³ Ginnie Mae I Pool | 3.000% | 1/15/26-3/15/45 | 38,832 | 34,831 |
| Federal Home Loan Banks | 3.250% | 11/16/28 | 62,745 | 59,665 | ³ Ginnie Mae I Pool | 3.500% | 11/15/25-5/15/48 | 51,376 | 48,433 |
| Federal Home Loan Banks | 5.500% | 7/15/36 | 21,150 | 23,754 | ³ Ginnie Mae I Pool | 4.000% | 6/15/24-5/15/47 | 58,082 | 55,011 |
| ⁴ Federal Home Loan Mortgage Corp. | 1.500% | 2/12/25 | 60,000 | 56,645 | ³ Ginnie Mae I Pool | 4.500% | 10/15/24-2/15/49 | 49,788 | 49,270 |
| ^{3,4} Federal Home Loan Mortgage Corp. | 0.375% | 7/21/25 | 54,000 | 49,273 | ³ Ginnie Mae I Pool | 5.000% | 12/15/32-11/15/46 | 27,747 | 28,010 |
| ⁴ Federal Home Loan Mortgage Corp. | 0.375% | 9/23/25 | 108,000 | 97,941 | ³ Ginnie Mae I Pool | 5.500% | 9/15/40-2/15/41 | 52 | 54 |
| ^{3,4} Federal Home Loan Mortgage Corp. | 6.750% | 9/15/29 | 15,573 | 17,723 | ³ Ginnie Mae I Pool | 6.000% | 12/15/29-6/15/41 | 969 | 985 |
| ⁴ Federal Home Loan Mortgage Corp. | 6.750% | 3/15/31 | 45,401 | 53,276 | ³ Ginnie Mae I Pool | 6.500% | 5/15/24-8/15/39 | 3,486 | 3,580 |
| ⁴ Federal National Mortgage Assn. | 6.250% | 7/15/32 | 40,678 | 47,327 | ³ Ginnie Mae I Pool | 7.000% | 7/15/27-9/15/36 | 167 | 174 |
| ⁴ Federal National Mortgage Assn. | 1.750% | 7/2/24 | 41,103 | 39,648 | ³ Ginnie Mae I Pool | 8.000% | 6/15/25-1/15/27 | 6 | 6 |
| ⁴ Federal National Mortgage Assn. | 2.625% | 9/6/24 | 8,755 | 8,478 | ³ Ginnie Mae II Pool | 1.500% | 3/20/51-12/20/51 | 52,076 | 41,752 |
| ⁴ Federal National Mortgage Assn. | 1.625% | 10/15/24 | 38,890 | 37,103 | ^{3,5} Ginnie Mae II Pool | 2.000% | 8/20/50-7/15/53 | 2,180,772 | 1,834,440 |
| ⁴ Federal National Mortgage Assn. | 1.625% | 1/7/25 | 43,250 | 41,015 | ^{3,5} Ginnie Mae II Pool | 2.500% | 6/20/27-7/15/53 | 2,214,952 | 1,922,588 |
| ⁴ Federal National Mortgage Assn. | 0.625% | 4/22/25 | 2,200 | 2,035 | ^{3,5} Ginnie Mae II Pool | 3.000% | 10/20/26-7/15/53 | 2,203,959 | 1,983,963 |
| ⁴ Federal National Mortgage Assn. | 0.500% | 6/17/25 | 26,000 | 23,852 | ^{3,5} Ginnie Mae II Pool | 3.500% | 9/20/25-7/15/53 | 1,713,957 | 1,599,768 |
| ⁴ Federal National Mortgage Assn. | 0.375% | 8/25/25 | 86,500 | 78,646 | | | | | |
| ⁴ Federal National Mortgage Assn. | 0.500% | 11/7/25 | 101,800 | 92,148 | | | | | |
| ⁴ Federal National Mortgage Assn. | 2.125% | 4/24/26 | 42,302 | 39,545 | | | | | |
| ⁴ Federal National Mortgage Assn. | 1.875% | 9/24/26 | 30,435 | 28,050 | | | | | |
| ⁴ Federal National Mortgage Assn. | 0.750% | 10/8/27 | 98,290 | 85,028 | | | | | |
| ⁴ Federal National Mortgage Assn. | 6.250% | 5/15/29 | 43,526 | 47,986 | | | | | |
| ^{1,4} Federal National Mortgage Assn. | 7.125% | 1/15/30 | 17,956 | 20,933 | | | | | |
| ⁴ Federal National Mortgage Assn. | 7.250% | 5/15/30 | 44,920 | 53,026 | | | | | |
| ⁴ Federal National Mortgage Assn. | 0.875% | 8/5/30 | 121,835 | 97,764 | | | | | |
| ⁴ Federal National Mortgage Assn. | 6.625% | 11/15/30 | 55,935 | 64,836 | | | | | |
| ⁴ Federal National Mortgage Assn. | 5.625% | 7/15/37 | 3,396 | 3,909 | | | | | |
| ⁴ Federal National Mortgage Assn. | 6.210% | 8/6/38 | 300 | 361 | | | | | |
| ³ Private Export Funding Corp. | 2.450% | 7/15/24 | 4,955 | 4,789 | | | | | |
| ³ Private Export Funding Corp. | 1.750% | 11/15/24 | 3,115 | 2,959 | | | | | |
| ³ Private Export Funding Corp. | 3.250% | 6/15/25 | 3,250 | 3,134 | | | | | |
| ³ Private Export Funding Corp. | 1.400% | 7/15/28 | 9,375 | 8,085 | | | | | |
| Tennessee Valley Authority | 2.875% | 9/15/24 | 12,231 | 11,852 | | | | | |
| Tennessee Valley Authority | 0.750% | 5/15/25 | 3,000 | 2,766 | | | | | |
| ³ Tennessee Valley Authority | 6.750% | 11/1/25 | 19,581 | 20,350 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | |
|--|---|---------------|---------------------|-----------------------|------------|--------|---|---------------------|-----------------------|-----|-----|
| 3.5 | Ginnie Mae II Pool | 4.000% | 9/20/25-7/15/53 | 1,175,567 | 1,124,058 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.658% | 3.908% | 7/1/35 | 152 | 152 |
| 3.5 | Ginnie Mae II Pool | 4.500% | 8/20/33-7/15/53 | 1,008,080 | 979,875 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.660% | 3.910% | 9/1/40 | 37 | 37 |
| 3.5 | Ginnie Mae II Pool | 5.000% | 12/20/32-7/15/53 | 806,941 | 796,371 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.669% | 4.271% | 10/1/42 | 186 | 190 |
| 3.5 | Ginnie Mae II Pool | 5.500% | 8/20/23-7/15/53 | 539,685 | 537,733 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.681% | 5.349% | 6/1/42 | 252 | 250 |
| 3.5 | Ginnie Mae II Pool | 6.000% | 9/20/33-7/15/53 | 291,048 | 292,917 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.682% | 4.057% | 1/1/37 | 24 | 24 |
| 3.5 | Ginnie Mae II Pool | 6.500% | 10/20/28-7/15/53 | 129,152 | 131,561 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.686% | 3.936% | 12/1/33 | 48 | 48 |
| 3 | Ginnie Mae II Pool | 7.000% | 8/20/34-2/20/53 | 9,325 | 9,551 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.690% | 3.940% | 10/1/39-9/1/42 | 542 | 551 |
| 3.4 | UMBS Pool | 1.500% | 7/1/35-9/1/51 | 2,728,062 | 2,211,646 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.690% | 5.161% | 5/1/40 | 58 | 60 |
| 3.4,5 | UMBS Pool | 2.000% | 11/1/27-7/25/53 | 12,047,511 | 10,004,357 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.692% | 4.076% | 8/1/39 | 365 | 364 |
| 3.4,5 | UMBS Pool | 2.500% | 11/1/26-7/25/53 | 8,537,307 | 7,341,023 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.695% | 3.945% | 7/1/39 | 63 | 64 |
| 3.4,5 | UMBS Pool | 3.000% | 11/1/23-7/25/53 | 5,274,300 | 4,723,745 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.698% | 3.948% | 8/1/40 | 46 | 46 |
| 3.4,5 | UMBS Pool | 3.500% | 5/1/25-7/25/53 | 3,363,668 | 3,110,580 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.700% | 3.950% | 12/1/40 | 107 | 106 |
| 3.4,5 | UMBS Pool | 4.000% | 4/1/24-7/25/53 | 2,786,756 | 2,645,112 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.700% | 4.075% | 7/1/37 | 21 | 21 |
| 3.4,5 | UMBS Pool | 4.500% | 7/1/23-7/25/53 | 2,106,210 | 2,042,393 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.701% | 3.951% | 10/1/42 | 284 | 288 |
| 3.4,5 | UMBS Pool | 5.000% | 7/1/23-7/25/53 | 1,947,666 | 1,918,199 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.703% | 4.332% | 4/1/36 | 32 | 31 |
| 3.4,5 | UMBS Pool | 5.500% | 9/1/23-7/25/53 | 1,432,358 | 1,432,852 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.705% | 3.955% | 11/1/39 | 31 | 31 |
| 3.4,5 | UMBS Pool | 6.000% | 7/1/23-7/25/53 | 742,013 | 752,750 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.726% | 5.476% | 6/1/41 | 60 | 61 |
| 3.4,5 | UMBS Pool | 6.500% | 11/1/52-7/25/53 | 280,001 | 286,961 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.734% | 4.580% | 5/1/42 | 210 | 209 |
| 3.4 | UMBS Pool | 7.000% | 8/1/27-2/1/53 | 14,907 | 15,554 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.737% | 3.987% | 9/1/34 | 27 | 28 |
| 3.4 | UMBS Pool | 7.500% | 7/1/30-12/1/32 | 60 | 63 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.747% | 4.921% | 7/1/41 | 427 | 442 |
| 3.4 | UMBS Pool | 8.000% | 12/1/29 | 5 | 5 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.748% | 4.381% | 5/1/35 | 36 | 36 |
| | | | | 50,301,808 | | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.750% | 4.000% | 10/1/40 | 70 | 71 |
| Nonconventional Mortgage-Backed Securities (0.0%) | | | | | | | | | | | |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.290% | 3.838% | 12/1/41 | 194 | 195 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.750% | 4.174% | 2/1/36 | 57 | 57 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.310% | 3.560% | 9/1/37 | 528 | 525 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.751% | 4.236% | 9/1/43 | 376 | 383 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.433% | 4.045% | 7/1/36 | 62 | 62 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.773% | 4.433% | 5/1/42 | 103 | 106 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.465% | 3.715% | 10/1/37 | 65 | 65 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.780% | 4.280% | 2/1/41 | 142 | 142 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.477% | 3.851% | 3/1/43 | 702 | 704 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.781% | 4.408% | 7/1/42 | 324 | 324 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.530% | 3.780% | 12/1/43 | 235 | 236 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.794% | 4.337% | 3/1/42 | 250 | 255 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.552% | 5.418% | 10/1/37 | 124 | 124 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.795% | 4.147% | 11/1/39 | 103 | 103 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.556% | 3.806% | 9/1/43 | 87 | 87 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.795% | 4.446% | 3/1/42 | 267 | 272 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.560% | 3.151% | 7/1/43 | 693 | 719 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.797% | 4.098% | 8/1/42 | 612 | 625 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.592% | 4.620% | 6/1/43 | 242 | 246 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.798% | 4.666% | 2/1/42 | 664 | 664 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.597% | 3.847% | 11/1/33 | 21 | 21 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.805% | 4.055% | 11/1/41 | 269 | 269 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.599% | 3.849% | 8/1/35 | 121 | 122 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.807% | 4.198% | 3/1/41 | 136 | 135 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.623% | 3.998% | 2/1/36 | 29 | 29 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.810% | 4.060% | 11/1/33-12/1/40 | 268 | 270 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.627% | 4.127% | 3/1/38 | 48 | 49 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.813% | 4.063% | 11/1/41 | 146 | 149 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.635% | 3.885% | 11/1/36 | 18 | 18 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.813% | 4.073% | 1/1/42 | 166 | 165 |
| 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.640% | 3.890% | 1/1/42 | 264 | 270 | 3.4,6 | Fannie Mae Pool, 12M USD LIBOR + 1.815% | 4.065% | 11/1/40-12/1/41 | 527 | 538 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ Ally Auto Receivables Trust Series 2022-1 | 3.450% | 6/15/27 | 550 | 522 | ³ BANK Series 2018-BNK15 | 4.407% | 11/15/61 | 9,060 | 8,596 |
| ³ Ally Auto Receivables Trust Series 2022-2 | 4.760% | 5/17/27 | 7,675 | 7,585 | ³ BANK Series 2019-BNK16 | 4.005% | 2/15/52 | 6,850 | 6,347 |
| ³ Ally Auto Receivables Trust Series 2022-2 | 4.870% | 4/17/28 | 2,125 | 2,096 | ³ BANK Series 2019-BNK17 | 3.714% | 4/15/52 | 5,070 | 4,625 |
| ³ American Express Credit Account Master Trust Series 2021-1 | 0.900% | 11/15/26 | 23,050 | 21,647 | ³ BANK Series 2019-BNK17 | 3.976% | 4/15/52 | 2,125 | 1,880 |
| ³ American Express Credit Account Master Trust Series 2022-2 | 3.390% | 5/15/27 | 40,775 | 39,365 | ³ BANK Series 2019-BNK18 | 3.584% | 5/15/62 | 2,925 | 2,541 |
| ³ American Express Credit Account Master Trust Series 2022-3 | 3.750% | 8/15/27 | 23,050 | 22,343 | ³ BANK Series 2019-BNK18 | 3.826% | 5/15/62 | 2,050 | 1,705 |
| ³ American Express Credit Account Master Trust Series 2022-4 | 4.950% | 10/15/27 | 10,700 | 10,626 | ³ BANK Series 2019-BNK19 | 3.183% | 8/15/61 | 3,415 | 2,883 |
| ³ American Express Credit Account Master Trust Series 2023-1 | 4.870% | 5/15/28 | 16,575 | 16,479 | ³ BANK Series 2019-BNK19 | 4.164% | 8/15/61 | 1,575 | 1,053 |
| ³ American Express Credit Account Master Trust Series 2023-2 | 4.800% | 5/15/30 | 4,800 | 4,752 | ³ BANK Series 2019-BNK20 | 3.011% | 9/15/62 | 7,785 | 6,580 |
| ³ AmeriCredit Automobile Receivables Trust Series 2020-3 | 0.760% | 12/18/25 | 1,000 | 976 | ³ BANK Series 2019-BNK21 | 2.851% | 10/17/52 | 2,570 | 2,174 |
| ³ AmeriCredit Automobile Receivables Trust Series 2021-1 | 0.680% | 10/19/26 | 1,650 | 1,592 | ³ BANK Series 2019-BNK21 | 3.093% | 10/17/52 | 3,275 | 2,559 |
| ³ AmeriCredit Automobile Receivables Trust Series 2021-1 | 0.890% | 10/19/26 | 1,025 | 949 | ³ BANK Series 2019-BNK22 | 2.978% | 11/15/62 | 3,645 | 3,132 |
| ³ AmeriCredit Automobile Receivables Trust Series 2021-2 | 0.340% | 12/18/26 | 577 | 563 | ³ BANK Series 2019-BNK23 | 2.920% | 12/15/52 | 8,290 | 7,148 |
| ³ AmeriCredit Automobile Receivables Trust Series 2021-3 | 0.760% | 8/18/26 | 782 | 756 | ³ BANK Series 2019-BNK23 | 3.203% | 12/15/52 | 3,125 | 2,453 |
| ³ AmeriCredit Automobile Receivables Trust Series 2021-3 | 1.170% | 8/18/27 | 425 | 393 | ³ BANK Series 2019-BNK24 | 2.960% | 11/15/62 | 15,788 | 13,647 |
| ³ AmeriCredit Automobile Receivables Trust Series 2021-3 | 1.410% | 8/18/27 | 950 | 853 | ³ BANK Series 2019-BNK24 | 3.283% | 11/15/62 | 2,900 | 2,332 |
| ³ AmeriCredit Automobile Receivables Trust Series 2023-1 | 5.620% | 11/18/27 | 2,850 | 2,835 | ³ BANK Series 2020-BNK25 | 2.649% | 1/15/63 | 4,035 | 3,368 |
| ³ AmeriCredit Automobile Receivables Trust Series 2023-1 | 5.800% | 12/18/28 | 1,250 | 1,244 | ³ BANK Series 2020-BNK25 | 2.841% | 1/15/63 | 2,970 | 2,244 |
| ³ BA Credit Card Trust Series 2020-A1 | 0.340% | 5/15/26 | 12,600 | 12,306 | ³ BANK Series 2020-BNK26 | 2.403% | 3/15/63 | 7,635 | 6,322 |
| ³ BA Credit Card Trust Series 2021-A1 | 0.440% | 9/15/26 | 2,990 | 2,872 | ³ BANK Series 2020-BNK26 | 2.687% | 3/15/63 | 2,410 | 1,795 |
| ³ BA Credit Card Trust Series 2022-A1 | 3.530% | 11/15/27 | 6,600 | 6,372 | ³ BANK Series 2020-BNK27 | 2.144% | 4/15/63 | 6,675 | 5,412 |
| ³ BA Credit Card Trust Series 2023-A1 | 4.790% | 5/15/28 | 12,225 | 12,128 | ³ BANK Series 2020-BNK27 | 2.551% | 4/15/63 | 1,950 | 1,531 |
| ³ Banc of America Commercial Mortgage Trust Series 2015-UBS7 | 3.429% | 9/15/48 | 712 | 689 | ³ BANK Series 2020-BNK28 | 1.844% | 3/15/63 | 1,950 | 1,544 |
| ³ Banc of America Commercial Mortgage Trust Series 2015-UBS7 | 3.705% | 9/15/48 | 2,525 | 2,383 | ³ BANK Series 2020-BNK29 | 1.997% | 11/15/53 | 2,775 | 2,146 |
| ³ BANK Series 2017-BNK4 | 3.625% | 5/15/50 | 5,950 | 5,469 | ³ BANK Series 2020-BNK30 | 1.925% | 12/15/53 | 3,425 | 2,637 |
| ³ BANK Series 2017-BNK5 | 3.390% | 6/15/60 | 7,000 | 6,423 | ³ BANK Series 2020-BNK30 | 2.111% | 12/15/53 | 415 | 310 |
| ³ BANK Series 2017-BNK5 | 3.624% | 6/15/60 | 3,500 | 3,137 | ³ BANK Series 2021-BNK31 | 2.036% | 2/15/54 | 2,425 | 1,930 |
| ³ BANK Series 2017-BNK6 | 3.254% | 7/15/60 | 3,675 | 3,375 | ³ BANK Series 2021-BNK31 | 2.211% | 2/15/54 | 1,425 | 1,078 |
| ³ BANK Series 2017-BNK6 | 3.518% | 7/15/60 | 9,658 | 8,899 | ³ BANK Series 2021-BNK32 | 2.643% | 4/15/54 | 4,200 | 3,495 |
| ³ BANK Series 2017-BNK6 | 3.741% | 7/15/60 | 9,929 | 8,688 | ³ BANK Series 2021-BNK33 | 2.556% | 5/15/64 | 2,040 | 1,679 |
| ³ BANK Series 2017-BNK7 | 3.175% | 9/15/60 | 11,485 | 10,487 | ³ BANK Series 2021-BNK34 | 2.438% | 6/15/63 | 7,875 | 6,274 |
| ³ BANK Series 2017-BNK7 | 3.435% | 9/15/60 | 4,965 | 4,547 | ³ BANK Series 2021-BNK35 | 2.285% | 6/15/64 | 4,700 | 3,775 |
| ³ BANK Series 2017-BNK7 | 3.748% | 9/15/60 | 5,225 | 4,641 | ³ BANK Series 2021-BNK36 | 2.470% | 9/15/64 | 6,800 | 5,528 |
| ³ BANK Series 2017-BNK8 | 3.488% | 11/15/50 | 5,925 | 5,271 | ³ BANK Series 2021-BNK36 | 2.695% | 9/15/64 | 2,100 | 1,621 |
| ³ BANK Series 2017-BNK8 | 3.731% | 11/15/50 | 1,000 | 869 | ³ BANK Series 2021-BNK37 | 2.618% | 11/15/64 | 6,825 | 5,596 |
| ³ BANK Series 2017-BNK8 | 4.232% | 11/15/50 | 2,800 | 1,969 | ³ BANK Series 2022-BNK43 | 4.399% | 8/15/55 | 9,375 | 8,790 |
| ³ BANK Series 2017-BNK9 | 3.279% | 11/15/54 | 2,808 | 2,623 | ³ BANK Series 2022-BNK43 | 4.830% | 8/15/55 | 1,950 | 1,808 |
| ³ BANK Series 2017-BNK9 | 3.538% | 11/15/54 | 6,150 | 5,638 | ^{3,5} BANK Series 2023-5YR2 | 6.656% | 6/15/28 | 6,575 | 6,778 |
| ³ BANK Series 2018-BNK10 | 3.641% | 2/15/61 | 1,313 | 1,246 | ^{3,5} BANK Series 2023-5YR2 | 7.379% | 6/15/28 | 2,200 | 2,268 |
| ³ BANK Series 2018-BNK10 | 3.688% | 2/15/61 | 4,375 | 4,033 | ³ BANK Series 2023-BNK45 | 5.203% | 2/15/56 | 3,225 | 3,204 |
| ³ BANK Series 2018-BNK10 | 3.898% | 2/15/61 | 1,650 | 1,471 | ³ BANK Series 2023-BNK45 | 5.651% | 2/15/56 | 1,825 | 1,794 |
| ³ BANK Series 2018-BNK11 | 4.046% | 3/15/61 | 4,275 | 3,995 | ³ Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.311% | 2/15/50 | 421 | 387 |
| ³ BANK Series 2018-BNK12 | 4.255% | 5/15/61 | 6,200 | 5,846 | ³ Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.574% | 2/15/50 | 7,560 | 7,016 |
| ³ BANK Series 2018-BNK12 | 4.477% | 5/15/61 | 1,650 | 1,500 | ³ Bank of America Merrill Lynch Commercial Mortgage Trust Series 2017-BNK3 | 3.748% | 2/15/50 | 2,800 | 2,528 |
| ³ BANK Series 2018-BNK13 | 3.953% | 8/15/61 | 2,235 | 2,069 | ³ Barclays Commercial Mortgage Trust Series 2019-C3 | 3.583% | 5/15/52 | 17,550 | 15,895 |
| ³ BANK Series 2018-BNK13 | 4.217% | 8/15/61 | 6,200 | 5,828 | ³ Barclays Commercial Mortgage Trust Series 2019-C4 | 2.919% | 8/15/52 | 12,610 | 10,966 |
| ³ BANK Series 2018-BNK14 | 3.966% | 9/15/60 | 1,990 | 1,876 | ³ Barclays Commercial Mortgage Trust Series 2019-C4 | 3.171% | 8/15/52 | 1,050 | 846 |
| ³ BANK Series 2018-BNK14 | 4.128% | 9/15/60 | 2,480 | 2,462 | ³ Barclays Commercial Mortgage Trust Series 2019-C5 | 3.063% | 11/15/52 | 6,750 | 5,904 |
| ³ BANK Series 2018-BNK14 | 4.231% | 9/15/60 | 2,425 | 2,283 | ³ Barclays Commercial Mortgage Trust Series 2019-C5 | 3.366% | 11/15/52 | 6,638 | 5,682 |
| ³ BANK Series 2018-BNK14 | 4.481% | 9/15/60 | 2,600 | 2,352 | ³ Barclays Dryrock Issuance Trust Series 2022-1 | 3.070% | 2/15/28 | 5,200 | 4,980 |
| | | | | | ³ Barclays Dryrock Issuance Trust Series 2023-1 | 4.720% | 2/15/29 | 16,875 | 16,687 |
| | | | | | ³ BBCMS Mortgage Trust Series 2017-C1 | 3.674% | 2/15/50 | 10,625 | 9,809 |
| | | | | | ³ BBCMS Mortgage Trust Series 2017-C1 | 3.898% | 2/15/50 | 2,900 | 2,529 |
| | | | | | ³ BBCMS Mortgage Trust Series 2018-C2 | 4.314% | 12/15/51 | 10,125 | 9,520 |
| | | | | | ³ BBCMS Mortgage Trust Series 2020-C6 | 2.639% | 2/15/53 | 6,080 | 5,162 |
| | | | | | ³ BBCMS Mortgage Trust Series 2020-C6 | 2.840% | 2/15/53 | 1,600 | 1,314 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ BBCMS Mortgage Trust Series 2020-C7 | 2.037% | 4/15/53 | 1,750 | 1,424 | ³ Benchmark Mortgage Trust Series 2019-B15 | 2.928% | 12/15/72 | 1,055 | 879 |
| ³ BBCMS Mortgage Trust Series 2020-C8 | 2.040% | 10/15/53 | 5,790 | 4,654 | ³ Benchmark Mortgage Trust Series 2020-B16 | 2.732% | 2/15/53 | 4,225 | 3,575 |
| ³ BBCMS Mortgage Trust Series 2020-C8 | 2.398% | 10/15/53 | 1,205 | 948 | ³ Benchmark Mortgage Trust Series 2020-B16 | 2.944% | 2/15/53 | 1,035 | 837 |
| ³ BBCMS Mortgage Trust Series 2021-C9 | 2.299% | 2/15/54 | 7,175 | 5,829 | ³ Benchmark Mortgage Trust Series 2020-B17 | 2.211% | 3/15/53 | 2,250 | 2,038 |
| ³ BBCMS Mortgage Trust Series 2021-C11 | 2.322% | 9/15/54 | 2,550 | 2,052 | ³ Benchmark Mortgage Trust Series 2020-B17 | 2.289% | 3/15/53 | 14,279 | 11,445 |
| ³ BBCMS Mortgage Trust Series 2021-C11 | 2.536% | 9/15/54 | 1,075 | 838 | ³ Benchmark Mortgage Trust Series 2020-B17 | 2.583% | 3/15/53 | 1,200 | 894 |
| ³ BBCMS Mortgage Trust Series 2021-C12 | 2.689% | 11/15/54 | 4,300 | 3,536 | ³ Benchmark Mortgage Trust Series 2020-B19 | 1.850% | 9/15/53 | 2,350 | 1,821 |
| ³ BBCMS Mortgage Trust Series 2022-C14 | 2.946% | 2/15/55 | 10,600 | 8,895 | ³ Benchmark Mortgage Trust Series 2020-B19 | 2.148% | 9/15/53 | 775 | 577 |
| ³ BBCMS Mortgage Trust Series 2023-C19 | 5.451% | 4/15/56 | 3,225 | 3,262 | ³ Benchmark Mortgage Trust Series 2020-B20 | 2.034% | 10/15/53 | 4,725 | 3,665 |
| ³ BBCMS Mortgage Trust Series 2023-C19 | 6.070% | 4/15/56 | 1,075 | 1,086 | ³ Benchmark Mortgage Trust Series 2020-B20 | 2.375% | 10/15/53 | 400 | 302 |
| ^{3.5} BBCMS Mortgage Trust Series 2023-C20 | 1.000% | 7/15/56 | 2,200 | 2,257 | ³ Benchmark Mortgage Trust Series 2020-B21 | 1.978% | 12/17/53 | 5,950 | 4,687 |
| ^{3.5} BBCMS Mortgage Trust Series 2023-C20 | 1.000% | 7/15/56 | 875 | 894 | ³ Benchmark Mortgage Trust Series 2020-B21 | 2.254% | 12/17/53 | 600 | 452 |
| ³ BBCMS Trust Series 2021-C10 | 2.492% | 7/15/54 | 7,500 | 6,174 | ³ Benchmark Mortgage Trust Series 2020-B22 | 1.973% | 1/15/54 | 14,350 | 11,231 |
| ³ Benchmark Mortgage Trust Series 2018-B1 | 3.666% | 1/15/51 | 4,900 | 4,475 | ³ Benchmark Mortgage Trust Series 2020-IG1 | 2.687% | 9/15/43 | 6,365 | 5,159 |
| ³ Benchmark Mortgage Trust Series 2018-B1 | 3.878% | 1/15/51 | 2,050 | 1,783 | ³ Benchmark Mortgage Trust Series 2020-IG1 | 2.909% | 9/15/43 | 2,125 | 1,578 |
| ³ Benchmark Mortgage Trust Series 2018-B2 | 3.662% | 2/15/51 | 965 | 870 | ³ Benchmark Mortgage Trust Series 2021-B23 | 2.070% | 2/15/54 | 9,675 | 7,435 |
| ³ Benchmark Mortgage Trust Series 2018-B2 | 3.882% | 2/15/51 | 14,945 | 13,625 | ³ Benchmark Mortgage Trust Series 2021-B23 | 2.274% | 2/15/54 | 3,225 | 2,411 |
| ³ Benchmark Mortgage Trust Series 2018-B2 | 4.084% | 2/15/51 | 5,675 | 4,583 | ³ Benchmark Mortgage Trust Series 2021-B24 | 2.584% | 3/15/54 | 5,775 | 4,605 |
| ³ Benchmark Mortgage Trust Series 2018-B3 | 3.848% | 4/10/51 | 910 | 880 | ³ Benchmark Mortgage Trust Series 2021-B24 | 2.780% | 3/15/54 | 1,250 | 984 |
| ³ Benchmark Mortgage Trust Series 2018-B3 | 4.025% | 4/10/51 | 10,250 | 9,457 | ³ Benchmark Mortgage Trust Series 2021-B25 | 2.577% | 4/15/54 | 6,425 | 5,105 |
| ³ Benchmark Mortgage Trust Series 2018-B4 | 4.121% | 7/15/51 | 2,725 | 2,531 | ³ Benchmark Mortgage Trust Series 2021-B25 | 2.847% | 4/15/54 | 3,025 | 2,389 |
| ³ Benchmark Mortgage Trust Series 2018-B4 | 4.311% | 7/15/51 | 4,000 | 3,552 | ³ Benchmark Mortgage Trust Series 2021-B26 | 2.613% | 6/15/54 | 7,745 | 6,194 |
| ³ Benchmark Mortgage Trust Series 2018-B5 | 4.208% | 7/15/51 | 2,100 | 1,953 | ³ Benchmark Mortgage Trust Series 2021-B28 | 2.224% | 8/15/54 | 4,225 | 3,347 |
| ³ Benchmark Mortgage Trust Series 2018-B5 | 4.419% | 7/15/51 | 1,750 | 1,587 | ³ Benchmark Mortgage Trust Series 2021-B29 | 2.284% | 9/15/54 | 850 | 736 |
| ³ Benchmark Mortgage Trust Series 2018-B6 | 4.261% | 10/10/51 | 7,075 | 6,498 | ³ Benchmark Mortgage Trust Series 2021-B29 | 2.388% | 9/15/54 | 2,550 | 2,047 |
| ³ Benchmark Mortgage Trust Series 2018-B6 | 4.441% | 10/10/51 | 2,175 | 1,898 | ³ Benchmark Mortgage Trust Series 2021-B29 | 2.612% | 9/15/54 | 850 | 664 |
| ³ Benchmark Mortgage Trust Series 2018-B7 | 4.377% | 5/15/53 | 2,054 | 1,928 | ³ Benchmark Mortgage Trust Series 2021-B30 | 2.576% | 11/15/54 | 10,550 | 8,556 |
| ³ Benchmark Mortgage Trust Series 2018-B7 | 4.510% | 5/15/53 | 10,266 | 9,646 | ³ Benchmark Mortgage Trust Series 2021-B31 | 2.669% | 12/15/54 | 2,000 | 1,635 |
| ³ Benchmark Mortgage Trust Series 2018-B8 | 4.232% | 1/15/52 | 7,265 | 6,652 | ³ Benchmark Mortgage Trust Series 2022-B32 | 3.002% | 1/15/55 | 8,550 | 6,934 |
| ³ Benchmark Mortgage Trust Series 2018-B8 | 4.532% | 1/15/52 | 4,000 | 3,508 | ³ Benchmark Mortgage Trust Series 2022-B32 | 3.528% | 1/15/55 | 3,425 | 2,756 |
| ³ Benchmark Mortgage Trust Series 2019-B9 | 3.751% | 3/15/52 | 2,600 | 2,368 | ³ Benchmark Mortgage Trust Series 2022-B33 | 3.458% | 3/15/55 | 3,350 | 2,927 |
| ³ Benchmark Mortgage Trust Series 2019-B9 | 4.016% | 3/15/52 | 6,509 | 5,880 | ³ Benchmark Mortgage Trust Series 2022-B34 | 3.786% | 4/15/55 | 2,675 | 2,307 |
| ³ Benchmark Mortgage Trust Series 2019-B10 | 3.717% | 3/15/62 | 7,425 | 6,691 | ³ Benchmark Mortgage Trust Series 2022-B36 | 4.470% | 7/15/55 | 4,300 | 4,030 |
| ³ Benchmark Mortgage Trust Series 2019-B10 | 3.979% | 3/15/62 | 3,200 | 2,668 | ³ Benchmark Mortgage Trust Series 2022-B36 | 4.951% | 7/15/55 | 1,300 | 1,178 |
| ³ Benchmark Mortgage Trust Series 2019-B11 | 3.281% | 5/15/52 | 1,950 | 1,732 | ^{3.5} Benchmark Mortgage Trust Series 2023-B39 | 5.754% | 7/15/55 | 10,950 | 11,231 |
| ³ Benchmark Mortgage Trust Series 2019-B11 | 3.542% | 5/15/52 | 2,550 | 2,215 | ^{3.5} Benchmark Mortgage Trust Series 2023-B39 | 6.250% | 7/15/55 | 3,525 | 3,613 |
| ³ Benchmark Mortgage Trust Series 2019-B11 | 3.784% | 5/15/52 | 3,350 | 2,553 | ³ Benchmark Mortgage Trust Series 2023-V2 | 5.812% | 5/15/55 | 4,325 | 4,341 |
| ³ Benchmark Mortgage Trust Series 2019-B13 | 2.952% | 8/15/57 | 11,712 | 10,091 | ³ Benchmark Mortgage Trust Series 2023-V2 | 6.537% | 5/15/55 | 2,175 | 2,198 |
| ³ Benchmark Mortgage Trust Series 2019-B14 | 3.049% | 12/15/62 | 4,215 | 3,634 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ BMO Mortgage Trust Series 2022-C1 | 3.374% | 2/15/55 | 3,000 | 2,595 | ³ CarMax Auto Owner Trust Series 2019-4 | 2.130% | 7/15/25 | 1,025 | 1,011 |
| ³ BMO Mortgage Trust Series 2022-C2 | 4.974% | 7/15/54 | 3,425 | 3,333 | ³ CarMax Auto Owner Trust Series 2020-1 | 1.890% | 12/16/24 | 818 | 815 |
| ³ BMO Mortgage Trust Series 2022-C3 | 5.313% | 9/15/54 | 10,675 | 10,649 | ³ CarMax Auto Owner Trust Series 2020-1 | 2.030% | 6/16/25 | 635 | 621 |
| ³ BMO Mortgage Trust Series 2022-C3 | 5.504% | 9/15/54 | 1,500 | 1,452 | ³ CarMax Auto Owner Trust Series 2020-3 | 0.620% | 3/17/25 | 800 | 793 |
| ³ BMO Mortgage Trust Series 2023-C4 | 5.117% | 2/15/56 | 3,200 | 3,160 | ³ CarMax Auto Owner Trust Series 2020-3 | 0.770% | 3/16/26 | 600 | 578 |
| ³ BMO Mortgage Trust Series 2023-C4 | 5.541% | 2/15/56 | 681 | 663 | ³ CarMax Auto Owner Trust Series 2020-4 | 0.500% | 8/15/25 | 1,201 | 1,175 |
| ³ BMO Mortgage Trust Series 2023-C5 | 5.765% | 6/15/56 | 2,600 | 2,691 | ³ CarMax Auto Owner Trust Series 2020-4 | 0.630% | 6/15/26 | 775 | 726 |
| ³ BMO Mortgage Trust Series 2023-C5 | 6.162% | 6/15/56 | 875 | 900 | ³ CarMax Auto Owner Trust Series 2020-4 | 0.850% | 6/15/26 | 200 | 185 |
| ³ BMW Vehicle Lease Trust Series 2021-1 | 0.370% | 7/25/24 | 466 | 464 | ³ CarMax Auto Owner Trust Series 2021-1 | 0.340% | 12/15/25 | 1,395 | 1,354 |
| ³ BMW Vehicle Lease Trust Series 2021-2 | 0.330% | 12/26/24 | 3,108 | 3,070 | ³ CarMax Auto Owner Trust Series 2021-1 | 0.530% | 10/15/26 | 625 | 576 |
| ³ BMW Vehicle Lease Trust Series 2021-2 | 0.430% | 1/27/25 | 4,675 | 4,548 | ³ CarMax Auto Owner Trust Series 2021-2 | 0.520% | 2/17/26 | 3,637 | 3,510 |
| ³ BMW Vehicle Lease Trust Series 2022-1 | 1.230% | 5/27/25 | 1,100 | 1,061 | ³ CarMax Auto Owner Trust Series 2021-2 | 0.810% | 12/15/26 | 1,275 | 1,176 |
| ³ BMW Vehicle Lease Trust Series 2023-1 | 5.160% | 11/25/25 | 2,250 | 2,235 | ³ CarMax Auto Owner Trust Series 2021-4 | 0.560% | 9/15/26 | 5,423 | 5,171 |
| ³ BMW Vehicle Lease Trust Series 2023-1 | 5.070% | 6/25/26 | 1,300 | 1,286 | ³ CarMax Auto Owner Trust Series 2021-4 | 0.820% | 4/15/27 | 1,075 | 966 |
| ³ BMW Vehicle Owner Trust Series 2020-A | 0.480% | 10/25/24 | 50 | 50 | ³ CarMax Auto Owner Trust Series 2022-1 | 1.470% | 12/15/26 | 5,575 | 5,339 |
| ³ BMW Vehicle Owner Trust Series 2020-A | 0.620% | 4/26/27 | 400 | 389 | ³ CarMax Auto Owner Trust Series 2022-1 | 1.700% | 8/16/27 | 2,150 | 1,976 |
| ³ BMW Vehicle Owner Trust Series 2022-A | 3.210% | 8/25/26 | 1,800 | 1,750 | ³ CarMax Auto Owner Trust Series 2022-2 | 3.490% | 2/16/27 | 5,075 | 4,942 |
| ³ BMW Vehicle Owner Trust Series 2022-A | 3.440% | 12/26/28 | 425 | 403 | ³ CarMax Auto Owner Trust Series 2022-2 | 3.620% | 9/15/27 | 1,225 | 1,176 |
| ³ Cantor Commercial Real Estate Lending Series 2019-CF1 | 3.786% | 5/15/52 | 5,705 | 5,162 | ³ CarMax Auto Owner Trust Series 2023-1 | 4.750% | 10/15/27 | 5,125 | 5,050 |
| ³ Cantor Commercial Real Estate Lending Series 2019-CF2 | 2.874% | 11/15/52 | 6,160 | 5,122 | ³ CarMax Auto Owner Trust Series 2023-1 | 4.650% | 1/16/29 | 1,725 | 1,693 |
| ³ Cantor Commercial Real Estate Lending Series 2019-CF3 | 3.006% | 1/15/53 | 6,235 | 5,340 | ³ CarMax Auto Owner Trust Series 2023-2 | 5.050% | 1/18/28 | 4,325 | 4,296 |
| ³ Cantor Commercial Real Estate Lending Series 2019-CF3 | 3.298% | 1/15/53 | 2,675 | 2,061 | ³ CarMax Auto Owner Trust Series 2023-2 | 5.010% | 11/15/28 | 1,300 | 1,293 |
| ³ Capital One Multi-Asset Execution Trust Series 2019-A3 | 2.060% | 8/15/28 | 15,250 | 13,929 | ³ Carvana Auto Receivables Trust Series 2021-P2 | 0.490% | 3/10/26 | 616 | 600 |
| ³ Capital One Multi-Asset Execution Trust Series 2021-A1 | 0.550% | 7/15/26 | 10,000 | 9,481 | ³ Carvana Auto Receivables Trust Series 2021-P3 | 0.700% | 11/10/26 | 3,509 | 3,349 |
| ³ Capital One Multi-Asset Execution Trust Series 2021-A2 | 1.390% | 7/15/30 | 24,275 | 20,398 | ³ Carvana Auto Receivables Trust Series 2021-P3 | 1.030% | 6/10/27 | 675 | 597 |
| ³ Capital One Multi-Asset Execution Trust Series 2021-A3 | 1.040% | 11/15/26 | 21,375 | 20,121 | ³ CCUBS Commercial Mortgage Trust Series 2017-C1 | 3.283% | 11/15/50 | 1,000 | 905 |
| ³ Capital One Multi-Asset Execution Trust Series 2022-A1 | 2.800% | 3/15/27 | 22,850 | 21,881 | ³ CD Mortgage Trust Series 2016-CD1 | 2.724% | 8/10/49 | 5,650 | 5,069 |
| ³ Capital One Multi-Asset Execution Trust Series 2022-A2 | 3.490% | 5/15/27 | 21,500 | 20,785 | ³ CD Mortgage Trust Series 2016-CD2 | 3.526% | 11/10/49 | 5,000 | 4,559 |
| ³ Capital One Multi-Asset Execution Trust Series 2023-A1 | 4.420% | 5/15/28 | 17,325 | 17,017 | ³ CD Mortgage Trust Series 2017-CD3 | 3.453% | 2/10/50 | 1,311 | 1,253 |
| ³ Capital One Prime Auto Receivables Trust Series 2020-1 | 1.630% | 8/15/25 | 630 | 622 | ³ CD Mortgage Trust Series 2017-CD3 | 3.631% | 2/10/50 | 14,170 | 12,689 |
| ³ Capital One Prime Auto Receivables Trust Series 2021-1 | 0.770% | 9/15/26 | 4,550 | 4,346 | ³ CD Mortgage Trust Series 2017-CD3 | 3.833% | 2/10/50 | 3,706 | 3,229 |
| ³ Capital One Prime Auto Receivables Trust Series 2021-1 | 1.040% | 4/15/27 | 1,120 | 1,021 | ³ CD Mortgage Trust Series 2017-CD4 | 3.514% | 5/10/50 | 4,400 | 4,012 |
| ³ Capital One Prime Auto Receivables Trust Series 2022-1 | 3.170% | 4/15/27 | 4,300 | 4,139 | ³ CD Mortgage Trust Series 2017-CD4 | 3.746% | 5/10/50 | 3,000 | 2,567 |
| ³ Capital One Prime Auto Receivables Trust Series 2022-1 | 3.320% | 9/15/27 | 2,625 | 2,489 | ³ CD Mortgage Trust Series 2017-CD5 | 3.431% | 8/15/50 | 3,500 | 3,191 |
| ³ Capital One Prime Auto Receivables Trust Series 2022-2 | 3.660% | 5/17/27 | 3,950 | 3,820 | ³ CD Mortgage Trust Series 2017-CD6 | 3.332% | 11/13/50 | 2,121 | 2,018 |
| ³ Capital One Prime Auto Receivables Trust Series 2022-2 | 3.690% | 12/15/27 | 1,175 | 1,121 | ³ CD Mortgage Trust Series 2017-CD6 | 3.456% | 11/13/50 | 4,715 | 4,257 |
| ³ Capital One Prime Auto Receivables Trust Series 2023-1 | 4.870% | 2/15/28 | 2,150 | 2,127 | ³ CD Mortgage Trust Series 2017-CD6 | 3.709% | 11/13/50 | 2,825 | 2,460 |
| ³ Capital One Prime Auto Receivables Trust Series 2023-1 | 4.760% | 8/15/28 | 1,300 | 1,291 | ³ CD Mortgage Trust Series 2018-CD7 | 4.213% | 8/15/51 | 600 | 574 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ CD Mortgage Trust Series 2018-CD7 | 4.279% | 8/15/51 | 12,700 | 11,775 | ³ Citigroup Commercial Mortgage Trust Series 2016-C1 | 3.209% | 5/10/49 | 3,950 | 3,661 |
| ³ CD Mortgage Trust Series 2019-CD8 | 2.657% | 8/15/57 | 3,000 | 2,578 | ³ Citigroup Commercial Mortgage Trust Series 2016-C2 | 2.832% | 8/10/49 | 2,500 | 2,277 |
| ³ CD Mortgage Trust Series 2019-CD8 | 2.912% | 8/15/57 | 8,460 | 7,171 | ³ Citigroup Commercial Mortgage Trust Series 2016-C3 | 2.984% | 11/15/49 | 921 | 882 |
| ³ CenterPoint Energy Transition Bond Co. IV LLC Series 2012-1 | 3.028% | 10/15/25 | 1,871 | 1,827 | ³ Citigroup Commercial Mortgage Trust Series 2016-GC36 | 3.349% | 2/10/49 | 1,483 | 1,391 |
| ³ CFCRE Commercial Mortgage Trust Series 2016-C3 | 3.865% | 1/10/48 | 3,650 | 3,446 | ³ Citigroup Commercial Mortgage Trust Series 2016-GC36 | 3.616% | 2/10/49 | 9,615 | 8,972 |
| ³ CFCRE Commercial Mortgage Trust Series 2016-C4 | 3.091% | 5/10/58 | 887 | 849 | ³ Citigroup Commercial Mortgage Trust Series 2016-GC37 | 3.314% | 4/10/49 | 10,750 | 10,013 |
| ³ CFCRE Commercial Mortgage Trust Series 2016-C4 | 3.283% | 5/10/58 | 5,050 | 4,685 | ³ Citigroup Commercial Mortgage Trust Series 2016-P4 | 2.646% | 7/10/49 | 1,525 | 1,405 |
| ³ CFCRE Commercial Mortgage Trust Series 2016-C4 | 3.691% | 5/10/58 | 3,600 | 3,267 | ³ Citigroup Commercial Mortgage Trust Series 2016-P4 | 2.902% | 7/10/49 | 2,350 | 2,151 |
| ³ CFCRE Commercial Mortgage Trust Series 2016-C6 | 3.217% | 11/10/49 | 9,700 | 8,987 | ³ Citigroup Commercial Mortgage Trust Series 2017-C4 | 3.209% | 10/12/50 | 1,750 | 1,610 |
| ³ CFCRE Commercial Mortgage Trust Series 2017-C8 | 3.572% | 6/15/50 | 3,400 | 3,130 | ³ Citigroup Commercial Mortgage Trust Series 2017-C4 | 3.471% | 10/12/50 | 8,254 | 7,421 |
| ³ CGMS Commercial Mortgage Trust Series 2017-B1 | 3.458% | 8/15/50 | 9,900 | 9,004 | ³ Citigroup Commercial Mortgage Trust Series 2017-C4 | 3.764% | 10/12/50 | 1,575 | 1,377 |
| ³ CGMS Commercial Mortgage Trust Series 2017-B1 | 3.711% | 8/15/50 | 1,950 | 1,732 | ³ Citigroup Commercial Mortgage Trust Series 2017-P8 | 3.203% | 9/15/50 | 1,300 | 1,178 |
| ³ Chase Issuance Trust Series 2022-A1 | 3.970% | 9/15/27 | 3,400 | 3,311 | ³ Citigroup Commercial Mortgage Trust Series 2018-B2 | 3.744% | 3/10/51 | 6,875 | 6,323 |
| ³ Citibank Credit Card Issuance Trust Series 2007-A3 | 6.150% | 6/15/39 | 4,880 | 5,341 | ³ Citigroup Commercial Mortgage Trust Series 2018-B2 | 3.788% | 3/10/51 | 1,189 | 1,183 |
| ³ Citibank Credit Card Issuance Trust Series 2018-A7 | 3.960% | 10/13/30 | 10,700 | 10,191 | ³ Citigroup Commercial Mortgage Trust Series 2018-B2 | 4.009% | 3/10/51 | 15,475 | 14,159 |
| ³ Citigroup Commercial Mortgage Trust Series 2013-GC15 | 4.371% | 9/10/46 | 191 | 190 | ³ Citigroup Commercial Mortgage Trust Series 2018-C5 | 3.963% | 6/10/51 | 4,751 | 4,421 |
| ³ Citigroup Commercial Mortgage Trust Series 2013-GC15 | 4.649% | 9/10/46 | 1,700 | 1,671 | ³ Citigroup Commercial Mortgage Trust Series 2018-C5 | 4.228% | 6/10/51 | 1,190 | 1,111 |
| ³ Citigroup Commercial Mortgage Trust Series 2013-GC17 | 3.675% | 11/10/46 | 22 | 22 | ³ Citigroup Commercial Mortgage Trust Series 2018-C6 | 4.412% | 11/10/51 | 1,900 | 1,783 |
| ³ Citigroup Commercial Mortgage Trust Series 2013-GC17 | 4.131% | 11/10/46 | 1,825 | 1,816 | ³ Citigroup Commercial Mortgage Trust Series 2019-C7 | 3.102% | 12/15/72 | 2,061 | 1,786 |
| ³ Citigroup Commercial Mortgage Trust Series 2013-GC17 | 4.544% | 11/10/46 | 750 | 743 | ³ Citigroup Commercial Mortgage Trust Series 2019-GC41 | 2.869% | 8/10/56 | 11,210 | 9,611 |
| ³ Citigroup Commercial Mortgage Trust Series 2013-GC17 | 5.095% | 11/10/46 | 750 | 699 | ³ Citigroup Commercial Mortgage Trust Series 2019-GC43 | 3.038% | 11/10/52 | 12,380 | 10,440 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC19 | 3.552% | 3/11/47 | 88 | 87 | ³ Citigroup Commercial Mortgage Trust Series 2020-GC46 | 2.717% | 2/15/53 | 10,880 | 9,143 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC19 | 4.023% | 3/11/47 | 1,150 | 1,135 | ³ Citigroup Commercial Mortgage Trust Series 2020-GC46 | 2.918% | 2/15/53 | 2,100 | 1,647 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC19 | 4.345% | 3/11/47 | 955 | 938 | ³ Citigroup Commercial Mortgage Trust Series 2022-GC48 | 4.742% | 5/15/54 | 5,600 | 5,300 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC21 | 3.477% | 5/10/47 | 54 | 53 | ³ CNH Equipment Trust Series 2021-C | 0.810% | 12/15/26 | 3,175 | 3,011 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC21 | 3.855% | 5/10/47 | 1,675 | 1,645 | ³ CNH Equipment Trust Series 2021-C | 1.160% | 10/16/28 | 550 | 496 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC21 | 4.328% | 5/10/47 | 1,350 | 1,188 | ³ CNH Equipment Trust Series 2022-A | 2.940% | 7/15/27 | 2,050 | 1,957 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC23 | 3.622% | 7/10/47 | 2,725 | 2,635 | ³ CNH Equipment Trust Series 2022-A | 3.030% | 3/15/29 | 1,200 | 1,124 |
| ³ Citigroup Commercial Mortgage Trust Series 2014-GC25 | 3.635% | 10/10/47 | 6,215 | 5,970 | ³ CNH Equipment Trust Series 2022-B | 3.890% | 8/16/27 | 850 | 826 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC27 | 3.137% | 2/10/48 | 7,425 | 7,072 | ³ CNH Equipment Trust Series 2022-B | 3.910% | 3/15/28 | 575 | 551 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC27 | 3.571% | 2/10/48 | 3,025 | 2,854 | ³ CNH Equipment Trust Series 2022-C | 5.150% | 4/17/28 | 2,000 | 1,989 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC29 | 3.192% | 4/10/48 | 2,675 | 2,518 | ³ CNH Equipment Trust Series 2023-A | 4.810% | 8/15/28 | 3,025 | 2,990 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC29 | 3.758% | 4/10/48 | 2,937 | 2,714 | ³ CNH Equipment Trust Series 2023-A | 4.770% | 10/15/30 | 625 | 614 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC31 | 3.762% | 6/10/48 | 2,925 | 2,773 | ³ COMM Mortgage Trust Series 2012-CR4 | 2.853% | 10/15/45 | 208 | 198 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC33 | 3.515% | 9/10/58 | 4,100 | 3,883 | ³ COMM Mortgage Trust Series 2013-CR11 | 4.715% | 8/10/50 | 1,310 | 1,306 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC33 | 3.778% | 9/10/58 | 3,375 | 3,185 | ³ COMM Mortgage Trust Series 2013-CR12 | 4.300% | 10/10/46 | 750 | 678 |
| ³ Citigroup Commercial Mortgage Trust Series 2015-GC35 | 3.549% | 11/10/48 | 1,800 | 1,719 | ³ COMM Mortgage Trust Series 2013-CR12 | 4.762% | 10/10/46 | 350 | 238 |
| ³ Citigroup Commercial Mortgage Trust Series 2016-C1 | 3.003% | 5/10/49 | 1,134 | 1,091 | ³ COMM Mortgage Trust Series 2013-CR13 | 4.194% | 11/10/46 | 3,700 | 3,658 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| ³ COMM Mortgage Trust Series 2013-CR13 | 4.449% | 11/10/46 | 1,100 | 1,078 | ³ COMM Mortgage Trust Series 2015-CR22 | 3.603% | 3/10/48 | 6,785 | 6,371 |
| ³ COMM Mortgage Trust Series 2013-LC13 | 4.205% | 8/10/46 | 686 | 684 | ³ COMM Mortgage Trust Series 2015-CR23 | 3.257% | 5/10/48 | 755 | 734 |
| ³ COMM Mortgage Trust Series 2014-CR14 | 3.147% | 2/10/47 | 841 | 838 | ³ COMM Mortgage Trust Series 2015-CR23 | 3.497% | 5/10/48 | 5,250 | 4,977 |
| ³ COMM Mortgage Trust Series 2014-CR14 | 4.236% | 2/10/47 | 2,450 | 2,418 | ³ COMM Mortgage Trust Series 2015-CR23 | 3.801% | 5/10/48 | 1,450 | 1,372 |
| ³ COMM Mortgage Trust Series 2014-CR14 | 4.526% | 2/10/47 | 2,725 | 2,561 | ³ COMM Mortgage Trust Series 2015-CR24 | 3.432% | 8/10/48 | 524 | 499 |
| ³ COMM Mortgage Trust Series 2014-CR14 | 4.729% | 2/10/47 | 2,650 | 2,256 | ³ COMM Mortgage Trust Series 2015-CR25 | 3.759% | 8/10/48 | 4,750 | 4,510 |
| ³ COMM Mortgage Trust Series 2014-CR15 | 3.595% | 2/10/47 | 148 | 148 | ³ COMM Mortgage Trust Series 2015-CR26 | 3.630% | 10/10/48 | 10,885 | 10,246 |
| ³ COMM Mortgage Trust Series 2014-CR15 | 4.074% | 2/10/47 | 1,737 | 1,715 | ³ COMM Mortgage Trust Series 2015-CR27 | 3.404% | 10/10/48 | 1,686 | 1,629 |
| ³ COMM Mortgage Trust Series 2014-CR15 | 4.763% | 2/10/47 | 869 | 722 | ³ COMM Mortgage Trust Series 2015-CR27 | 3.612% | 10/10/48 | 3,775 | 3,560 |
| ³ COMM Mortgage Trust Series 2014-CR15 | 4.813% | 2/10/47 | 1,925 | 1,484 | ³ COMM Mortgage Trust Series 2015-CR27 | 4.486% | 10/10/48 | 800 | 733 |
| ³ COMM Mortgage Trust Series 2014-CR16 | 3.653% | 4/10/47 | 134 | 133 | ³ COMM Mortgage Trust Series 2015-DC1 | 3.350% | 2/10/48 | 8,570 | 8,158 |
| ³ COMM Mortgage Trust Series 2014-CR16 | 4.278% | 4/10/47 | 1,975 | 1,809 | ³ COMM Mortgage Trust Series 2015-LC19 | 3.040% | 2/10/48 | 217 | 212 |
| ³ COMM Mortgage Trust Series 2014-CR17 | 3.598% | 5/10/47 | 117 | 116 | ³ COMM Mortgage Trust Series 2015-LC19 | 3.183% | 2/10/48 | 4,000 | 3,807 |
| ³ COMM Mortgage Trust Series 2014-CR17 | 3.977% | 5/10/47 | 2,425 | 2,371 | ³ COMM Mortgage Trust Series 2015-LC19 | 3.527% | 2/10/48 | 2,125 | 1,991 |
| ³ COMM Mortgage Trust Series 2014-CR17 | 4.377% | 5/10/47 | 955 | 859 | ³ COMM Mortgage Trust Series 2015-LC21 | 3.445% | 7/10/48 | 331 | 317 |
| ³ COMM Mortgage Trust Series 2014-CR18 | 3.828% | 7/15/47 | 4,955 | 4,835 | ³ COMM Mortgage Trust Series 2015-LC23 | 3.774% | 10/10/48 | 7,797 | 7,372 |
| ³ COMM Mortgage Trust Series 2014-CR18 | 4.103% | 7/15/47 | 1,281 | 1,233 | ³ COMM Mortgage Trust Series 2015-PC1 | 3.902% | 7/10/50 | 5,915 | 5,643 |
| ³ COMM Mortgage Trust Series 2014-CR19 | 3.796% | 8/10/47 | 5,775 | 5,608 | ³ COMM Mortgage Trust Series 2016-CR28 | 3.762% | 2/10/49 | 10,970 | 10,361 |
| ³ COMM Mortgage Trust Series 2014-CR19 | 4.080% | 8/10/47 | 1,550 | 1,472 | ³ COMM Mortgage Trust Series 2016-DC2 | 3.550% | 2/10/49 | 2,189 | 2,126 |
| ³ COMM Mortgage Trust Series 2014-CR20 | 3.326% | 11/10/47 | 5,716 | 5,552 | ³ COMM Mortgage Trust Series 2017-COR2 | 3.317% | 9/10/50 | 424 | 402 |
| ³ COMM Mortgage Trust Series 2014-CR20 | 3.590% | 11/10/47 | 1,995 | 1,919 | ³ COMM Mortgage Trust Series 2017-COR2 | 3.510% | 9/10/50 | 1,450 | 1,317 |
| ³ COMM Mortgage Trust Series 2014-CR21 | 3.528% | 12/10/47 | 5,262 | 5,062 | ³ COMM Mortgage Trust Series 2018-COR3 | 3.961% | 5/10/51 | 2,500 | 2,341 |
| ³ COMM Mortgage Trust Series 2014-LC15 | 4.006% | 4/10/47 | 5,235 | 5,162 | ³ COMM Mortgage Trust Series 2018-COR3 | 4.228% | 5/10/51 | 6,620 | 6,280 |
| ³ COMM Mortgage Trust Series 2014-LC17 | 3.917% | 10/10/47 | 3,207 | 3,103 | ³ COMM Mortgage Trust Series 2019-GC44 | 2.950% | 8/15/57 | 34,465 | 29,574 |
| ³ COMM Mortgage Trust Series 2014-UBS2 | 3.472% | 3/10/47 | 75 | 74 | ³ COMM Mortgage Trust Series 2019-GC44 | 3.263% | 8/15/57 | 2,408 | 2,011 |
| ³ COMM Mortgage Trust Series 2014-UBS2 | 3.691% | 3/10/47 | 2,469 | 2,436 | ³ CSAIL Commercial Mortgage Trust Series 2015-C1 | 3.505% | 4/15/50 | 3,750 | 3,572 |
| ³ COMM Mortgage Trust Series 2014-UBS2 | 3.961% | 3/10/47 | 1,699 | 1,674 | ³ CSAIL Commercial Mortgage Trust Series 2015-C1 | 3.791% | 4/15/50 | 1,900 | 1,766 |
| ³ COMM Mortgage Trust Series 2014-UBS2 | 4.199% | 3/10/47 | 475 | 465 | ³ CSAIL Commercial Mortgage Trust Series 2015-C1 | 4.044% | 4/15/50 | 1,525 | 1,396 |
| ³ COMM Mortgage Trust Series 2014-UBS2 | 4.701% | 3/10/47 | 301 | 293 | ³ CSAIL Commercial Mortgage Trust Series 2015-C2 | 3.504% | 6/15/57 | 4,650 | 4,392 |
| ³ COMM Mortgage Trust Series 2014-UBS3 | 3.819% | 6/10/47 | 6,692 | 6,497 | ³ CSAIL Commercial Mortgage Trust Series 2015-C2 | 3.849% | 6/15/57 | 1,800 | 1,694 |
| ³ COMM Mortgage Trust Series 2014-UBS4 | 3.420% | 8/10/47 | 955 | 928 | ³ CSAIL Commercial Mortgage Trust Series 2015-C3 | 3.448% | 8/15/48 | 966 | 941 |
| ³ COMM Mortgage Trust Series 2014-UBS4 | 3.694% | 8/10/47 | 6,000 | 5,783 | ³ CSAIL Commercial Mortgage Trust Series 2015-C3 | 3.718% | 8/15/48 | 6,700 | 6,420 |
| ³ COMM Mortgage Trust Series 2014-UBS4 | 3.968% | 8/10/47 | 1,502 | 1,316 | ³ CSAIL Commercial Mortgage Trust Series 2015-C3 | 4.250% | 8/15/48 | 1,625 | 1,457 |
| ³ COMM Mortgage Trust Series 2014-UBS5 | 3.838% | 9/10/47 | 6,275 | 6,037 | ³ CSAIL Commercial Mortgage Trust Series 2015-C4 | 3.617% | 11/15/48 | 992 | 965 |
| ³ COMM Mortgage Trust Series 2014-UBS6 | 3.387% | 12/10/47 | 1,068 | 1,047 | ³ CSAIL Commercial Mortgage Trust Series 2015-C4 | 3.808% | 11/15/48 | 8,000 | 7,514 |
| ³ COMM Mortgage Trust Series 2014-UBS6 | 3.644% | 12/10/47 | 7,500 | 7,195 | ³ CSAIL Commercial Mortgage Trust Series 2016-C7 | 3.502% | 11/15/49 | 8,375 | 7,607 |
| ³ COMM Mortgage Trust Series 2014-UBS6 | 4.048% | 12/10/47 | 2,275 | 2,154 | ³ CSAIL Commercial Mortgage Trust Series 2017-C8 | 3.392% | 6/15/50 | 7,800 | 7,139 |
| ³ COMM Mortgage Trust Series 2015-CR22 | 3.309% | 3/10/48 | 5,325 | 5,057 | ³ CSAIL Commercial Mortgage Trust Series 2017-CX9 | 3.446% | 9/15/50 | 4,175 | 3,800 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ CSAIL Commercial Mortgage Trust Series 2017-CX10 | 3.458% | 11/15/50 | 5,925 | 5,299 | ³ Exeter Automobile Receivables Trust Series 2022-2A | 4.560% | 7/17/28 | 1,075 | 1,023 |
| ³ CSAIL Commercial Mortgage Trust Series 2018-CX11 | 4.033% | 4/15/51 | 12,600 | 11,615 | ³ Exeter Automobile Receivables Trust Series 2022-3A | 4.860% | 12/15/26 | 1,725 | 1,700 |
| ³ CSAIL Commercial Mortgage Trust Series 2018-CX12 | 4.224% | 8/15/51 | 5,950 | 5,544 | ³ Exeter Automobile Receivables Trust Series 2022-3A | 5.300% | 9/15/27 | 1,725 | 1,688 |
| ³ CSAIL Commercial Mortgage Trust Series 2019-C15 | 4.053% | 3/15/52 | 15,450 | 14,146 | ³ Exeter Automobile Receivables Trust Series 2022-3A | 6.760% | 9/15/28 | 1,150 | 1,136 |
| ³ CSAIL Commercial Mortgage Trust Series 2019-C16 | 3.329% | 6/15/52 | 12,500 | 10,992 | ³ Exeter Automobile Receivables Trust Series 2022-4A | 4.920% | 12/15/28 | 1,350 | 1,318 |
| ³ CSAIL Commercial Mortgage Trust Series 2021-C20 | 2.805% | 3/15/54 | 12,575 | 10,369 | ³ Exeter Automobile Receivables Trust Series 2022-4A | 5.980% | 12/15/28 | 425 | 417 |
| ³ CSAIL Commercial Mortgage Trust Series 2021-C20 | 3.076% | 3/15/54 | 2,100 | 1,674 | ³ Exeter Automobile Receivables Trust Series 2022-5A | 6.510% | 12/15/27 | 850 | 845 |
| ³ Daimler Trucks Retail Trust Series 2022-1 | 5.230% | 2/17/26 | 2,775 | 2,757 | ³ Exeter Automobile Receivables Trust Series 2022-5A | 7.400% | 2/15/29 | 850 | 861 |
| ³ Daimler Trucks Retail Trust Series 2022-1 | 5.390% | 1/15/30 | 950 | 946 | ³ Exeter Automobile Receivables Trust Series 2023-1A | 5.720% | 4/15/27 | 875 | 869 |
| ³ DBGS Mortgage Trust Series 2018-C1 | 4.466% | 10/15/51 | 5,872 | 5,419 | ³ Exeter Automobile Receivables Trust Series 2023-1A | 5.820% | 2/15/28 | 1,000 | 990 |
| ³ DBJPM Mortgage Trust Series 2016-C1 | 3.276% | 5/10/49 | 2,600 | 2,412 | ³ Exeter Automobile Receivables Trust Series 2023-1A | 6.690% | 6/15/29 | 450 | 449 |
| ³ DBJPM Mortgage Trust Series 2016-C3 | 2.890% | 8/10/49 | 6,575 | 5,983 | ^{3,4} Fannie Mae-Aces Series 2013-M14 | 3.329% | 10/25/23 | 2,835 | 2,815 |
| ³ DBJPM Mortgage Trust Series 2017-C6 | 3.328% | 6/10/50 | 5,975 | 5,468 | ^{3,4} Fannie Mae-Aces Series 2014-M2 | 3.513% | 12/25/23 | 2,886 | 2,852 |
| ³ DBJPM Mortgage Trust Series 2017-C6 | 3.561% | 6/10/50 | 1,600 | 1,380 | ^{3,4} Fannie Mae-Aces Series 2014-M3 | 3.501% | 1/25/24 | 504 | 497 |
| ³ DBJPM Mortgage Trust Series 2020-C9 | 1.926% | 8/15/53 | 6,973 | 5,538 | ^{3,4} Fannie Mae-Aces Series 2014-M4 | 3.346% | 3/25/24 | 1,548 | 1,522 |
| ³ Discover Card Execution Note Trust Series 2021-A1 | 0.580% | 9/15/26 | 9,725 | 9,151 | ^{3,4} Fannie Mae-Aces Series 2014-M7 | 3.321% | 6/25/24 | 4,029 | 3,930 |
| ³ Discover Card Execution Note Trust Series 2021-A2 | 1.030% | 9/15/28 | 8,250 | 7,253 | ^{3,4} Fannie Mae-Aces Series 2014-M8 | 3.056% | 6/25/24 | 2,077 | 2,026 |
| ³ Discover Card Execution Note Trust Series 2022-A1 | 1.960% | 2/15/27 | 11,500 | 10,867 | ^{3,4} Fannie Mae-Aces Series 2014-M9 | 3.103% | 7/25/24 | 3,481 | 3,386 |
| ³ Discover Card Execution Note Trust Series 2022-A2 | 3.320% | 5/15/27 | 21,500 | 20,730 | ^{3,4} Fannie Mae-Aces Series 2014-M13 | 3.021% | 8/25/24 | 2,760 | 2,676 |
| ³ Discover Card Execution Note Trust Series 2022-A3 | 3.560% | 7/15/27 | 23,025 | 22,243 | ^{3,4} Fannie Mae-Aces Series 2015-M1 | 2.532% | 9/25/24 | 6,628 | 6,381 |
| ³ Discover Card Execution Note Trust Series 2022-A4 | 5.030% | 10/15/27 | 12,625 | 12,570 | ^{3,4} Fannie Mae-Aces Series 2015-M2 | 2.620% | 12/25/24 | 4,715 | 4,526 |
| ³ Discover Card Execution Note Trust Series 2023-A1 | 4.310% | 3/15/28 | 17,200 | 16,816 | ^{3,4} Fannie Mae-Aces Series 2015-M3 | 2.723% | 10/25/24 | 2,454 | 2,362 |
| ³ Discover Card Execution Note Trust Series 2023-A2 | 4.930% | 6/15/28 | 17,550 | 17,479 | ^{3,4} Fannie Mae-Aces Series 2015-M7 | 2.590% | 12/25/24 | 4,210 | 4,032 |
| ³ Drive Auto Receivables Trust Series 2021-1 | 1.020% | 6/15/27 | 639 | 629 | ^{3,4} Fannie Mae-Aces Series 2015-M8 | 2.900% | 1/25/25 | 7,005 | 6,745 |
| ³ Drive Auto Receivables Trust Series 2021-2 | 0.580% | 12/15/25 | 271 | 271 | ^{3,4} Fannie Mae-Aces Series 2015-M10 | 3.092% | 4/25/27 | 2,227 | 2,097 |
| ³ Drive Auto Receivables Trust Series 2021-2 | 0.870% | 10/15/27 | 2,975 | 2,902 | ^{3,4} Fannie Mae-Aces Series 2015-M12 | 2.896% | 5/25/25 | 4,522 | 4,316 |
| ³ Drive Auto Receivables Trust Series 2021-2 | 1.390% | 3/15/29 | 2,550 | 2,381 | ^{3,4} Fannie Mae-Aces Series 2015-M13 | 2.788% | 6/25/25 | 2,345 | 2,236 |
| ³ Drive Auto Receivables Trust Series 2021-3 | 1.110% | 5/15/26 | 822 | 813 | ^{3,4} Fannie Mae-Aces Series 2015-M15 | 2.923% | 10/25/25 | 4,434 | 4,220 |
| ³ Drive Auto Receivables Trust Series 2021-3 | 1.470% | 1/15/27 | 1,125 | 1,075 | ^{3,4} Fannie Mae-Aces Series 2016-M3 | 2.702% | 2/25/26 | 2,209 | 2,081 |
| ³ Exeter Automobile Receivables Trust Series 2020-3A | 1.320% | 7/15/25 | 253 | 253 | ^{3,4} Fannie Mae-Aces Series 2016-M4 | 2.576% | 3/25/26 | 2,393 | 2,246 |
| ³ Exeter Automobile Receivables Trust Series 2021-1A | 0.740% | 1/15/26 | 1,436 | 1,419 | ^{3,4} Fannie Mae-Aces Series 2016-M5 | 2.469% | 4/25/26 | 7,423 | 6,972 |
| ³ Exeter Automobile Receivables Trust Series 2021-3A | 0.690% | 1/15/26 | 561 | 557 | ^{3,4} Fannie Mae-Aces Series 2016-M6 | 2.488% | 5/25/26 | 4,465 | 4,160 |
| ³ Exeter Automobile Receivables Trust Series 2021-3A | 0.960% | 10/15/26 | 2,125 | 2,038 | ^{3,4} Fannie Mae-Aces Series 2016-M7 | 2.157% | 10/25/23 | 56 | 56 |
| ³ Exeter Automobile Receivables Trust Series 2021-3A | 1.550% | 6/15/27 | 3,115 | 2,857 | ^{3,4} Fannie Mae-Aces Series 2016-M7 | 2.499% | 9/25/26 | 1,555 | 1,455 |
| ³ Exeter Automobile Receivables Trust Series 2022-1A | 2.560% | 6/15/28 | 1,300 | 1,240 | ^{3,4} Fannie Mae-Aces Series 2016-M9 | 2.292% | 6/25/26 | 13,676 | 12,708 |
| ³ Exeter Automobile Receivables Trust Series 2022-1A | 3.020% | 6/15/28 | 1,700 | 1,579 | ^{3,4} Fannie Mae-Aces Series 2016-M11 | 2.369% | 7/25/26 | 9,155 | 8,503 |
| ³ Exeter Automobile Receivables Trust Series 2022-2A | 3.650% | 10/15/26 | 1,175 | 1,158 | ^{3,4} Fannie Mae-Aces Series 2016-M12 | 2.528% | 9/25/26 | 8,743 | 8,132 |
| ³ Exeter Automobile Receivables Trust Series 2022-2A | 3.850% | 7/17/28 | 2,150 | 2,070 | ^{3,4} Fannie Mae-Aces Series 2016-M13 | 2.594% | 9/25/26 | 7,476 | 6,960 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M1 | 2.496% | 10/25/26 | 7,786 | 7,213 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M2 | 2.899% | 2/25/27 | 4,784 | 4,473 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M3 | 2.554% | 12/25/26 | 9,191 | 8,535 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M4 | 2.638% | 12/25/26 | 7,965 | 7,386 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M5 | 3.172% | 4/25/29 | 1,028 | 958 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M7 | 2.961% | 2/25/27 | 7,793 | 7,341 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M8 | 3.061% | 5/25/27 | 18,269 | 17,255 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M10 | 2.625% | 7/25/24 | 3,458 | 3,367 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M11 | 2.980% | 8/25/29 | 5,090 | 4,677 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M12 | 3.165% | 6/25/27 | 8,279 | 7,823 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M14 | 2.958% | 11/25/27 | 3,789 | 3,537 |
| | | | | | ^{3,4} Fannie Mae-Aces Series 2017-M15 | 3.060% | 9/25/27 | 93 | 86 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| 3.4 Fannie Mae-Aces Series 2017-M15 | 3.205% | 11/25/27 | 9,967 | 9,340 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K037 | 3.490% | 1/25/24 | 534 | 528 |
| 3.4 Fannie Mae-Aces Series 2018-M1 | 3.086% | 12/25/27 | 471 | 442 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K038 | 3.389% | 3/25/24 | 5,552 | 5,469 |
| 3.4 Fannie Mae-Aces Series 2018-M2 | 3.002% | 1/25/28 | 19,458 | 18,093 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K039 | 2.683% | 12/25/23 | 71 | 71 |
| 3.4 Fannie Mae-Aces Series 2018-M3 | 3.171% | 2/25/30 | 3,257 | 2,997 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K039 | 3.303% | 7/25/24 | 2,500 | 2,446 |
| 3.4 Fannie Mae-Aces Series 2018-M4 | 3.166% | 3/25/28 | 5,627 | 5,250 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K040 | 2.768% | 4/25/24 | 471 | 463 |
| 3.4 Fannie Mae-Aces Series 2018-M7 | 3.130% | 3/25/28 | 3,760 | 3,526 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K040 | 3.241% | 9/25/24 | 26,445 | 25,743 |
| 3.4 Fannie Mae-Aces Series 2018-M8 | 3.412% | 6/25/28 | 4,063 | 3,829 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K041 | 3.171% | 10/25/24 | 9,600 | 9,322 |
| 3.4 Fannie Mae-Aces Series 2018-M10 | 3.469% | 7/25/28 | 2,875 | 2,704 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K042 | 2.267% | 6/25/24 | 300 | 294 |
| 3.4 Fannie Mae-Aces Series 2018-M12 | 3.758% | 8/25/30 | 15,800 | 14,846 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K042 | 2.670% | 12/25/24 | 32,520 | 31,301 |
| 3.4 Fannie Mae-Aces Series 2018-M13 | 3.866% | 9/25/30 | 5,758 | 5,480 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K043 | 2.532% | 10/25/23 | 126 | 125 |
| 3.4 Fannie Mae-Aces Series 2018-M14 | 3.701% | 8/25/28 | 8,620 | 8,260 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K043 | 3.062% | 12/25/24 | 6,100 | 5,898 |
| 3.4 Fannie Mae-Aces Series 2019-M1 | 3.665% | 9/25/28 | 11,945 | 11,403 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K045 | 3.023% | 1/25/25 | 5,237 | 5,052 |
| 3.4 Fannie Mae-Aces Series 2019-M2 | 3.745% | 11/25/28 | 12,345 | 11,828 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K046 | 3.205% | 3/25/25 | 5,800 | 5,600 |
| 3.4 Fannie Mae-Aces Series 2019-M4 | 3.610% | 2/25/31 | 9,330 | 8,707 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K047 | 2.827% | 12/25/24 | 241 | 238 |
| 3.4 Fannie Mae-Aces Series 2019-M5 | 3.273% | 2/25/29 | 8,151 | 7,679 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K047 | 3.329% | 5/25/25 | 4,450 | 4,298 |
| 3.4 Fannie Mae-Aces Series 2019-M6 | 3.400% | 3/1/29 | 1,000 | 939 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K048 | 3.284% | 6/25/25 | 11,350 | 10,950 |
| 3.4 Fannie Mae-Aces Series 2019-M7 | 3.143% | 4/25/29 | 9,074 | 8,409 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K049 | 3.010% | 7/25/25 | 3,850 | 3,688 |
| 3.4 Fannie Mae-Aces Series 2019-M9 | 2.937% | 6/25/29 | 15,874 | 14,554 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K050 | 3.334% | 8/25/25 | 6,375 | 6,141 |
| 3.4 Fannie Mae-Aces Series 2019-M12 | 2.885% | 6/25/29 | 24,460 | 22,469 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K052 | 3.151% | 11/25/25 | 4,150 | 3,974 |
| 3.4 Fannie Mae-Aces Series 2019-M18 | 2.469% | 8/25/29 | 10,630 | 9,440 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K053 | 2.995% | 12/25/25 | 2,450 | 2,336 |
| 3.4 Fannie Mae-Aces Series 2019-M18 | 2.577% | 9/25/31 | 7,700 | 6,688 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K054 | 2.745% | 1/25/26 | 6,350 | 6,012 |
| 3.4 Fannie Mae-Aces Series 2019-M21 | 2.350% | 2/25/31 | 7,547 | 6,674 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K055 | 2.673% | 3/25/26 | 7,500 | 7,070 |
| 3.4 Fannie Mae-Aces Series 2019-M22 | 2.522% | 8/25/29 | 13,708 | 12,169 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K056 | 2.525% | 5/25/26 | 5,325 | 4,993 |
| 3.4 Fannie Mae-Aces Series 2019-M25 | 2.330% | 11/25/29 | 7,300 | 6,398 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K057 | 2.570% | 7/25/26 | 9,375 | 8,790 |
| 3.4 Fannie Mae-Aces Series 2020-M1 | 2.151% | 10/25/29 | 8,396 | 7,811 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K058 | 2.653% | 8/25/26 | 9,400 | 8,810 |
| 3.4 Fannie Mae-Aces Series 2020-M1 | 2.444% | 10/25/29 | 19,090 | 16,790 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K059 | 3.120% | 9/25/26 | 5,000 | 4,749 |
| 3.4 Fannie Mae-Aces Series 2020-M5 | 2.210% | 1/25/30 | 5,127 | 4,469 | | | | | |
| 3.4 Fannie Mae-Aces Series 2020-M14 | 1.784% | 5/25/30 | 7,288 | 6,136 | | | | | |
| 3.4 Fannie Mae-Aces Series 2020-M20 | 1.435% | 10/25/29 | 800 | 659 | | | | | |
| 3.4 Fannie Mae-Aces Series 2020-M29 | 1.492% | 5/25/30 | 13,625 | 11,143 | | | | | |
| 3.4 Fannie Mae-Aces Series 2020-M42 | 1.270% | 7/25/30 | 14,300 | 11,400 | | | | | |
| 3.4 Fannie Mae-Aces Series 2020-M46 | 1.323% | 5/25/30 | 9,850 | 8,021 | | | | | |
| 3.4 Fannie Mae-Aces Series 2020-M52 | 1.361% | 10/25/30 | 10,825 | 8,632 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M1 | 1.436% | 11/25/30 | 9,985 | 7,947 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M1G | 1.517% | 11/25/30 | 2,575 | 2,081 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M3G | 1.287% | 1/25/31 | 12,050 | 9,573 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M4 | 1.513% | 2/25/31 | 47,775 | 38,701 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M11 | 1.507% | 3/25/31 | 16,650 | 13,170 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M13 | 1.656% | 4/25/31 | 2,490 | 2,030 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M13 | 1.680% | 3/25/33 | 2,200 | 1,722 | | | | | |
| 3.4 Fannie Mae-Aces Series 2021-M19 | 1.797% | 10/25/31 | 14,425 | 11,799 | | | | | |
| 3.4 Fannie Mae-Aces Series 2022-M1 | 1.725% | 10/25/31 | 16,650 | 13,306 | | | | | |
| 3.4 Fannie Mae-Aces Series 2022-M1G | 1.583% | 9/25/31 | 3,725 | 2,991 | | | | | |
| 3.4 Fannie Mae-Aces Series 2022-M3 | 1.764% | 11/25/31 | 5,400 | 4,309 | | | | | |
| 3.4 Fannie Mae-Aces Series 2022-M4 | 2.290% | 5/25/30 | 8,150 | 7,083 | | | | | |
| 3.4 Fannie Mae-Aces Series 2022-M8 | 2.001% | 12/25/31 | 8,375 | 6,881 | | | | | |
| 3.4 Fannie Mae-Aces Series 2022-M10 | 2.003% | 1/25/32 | 12,600 | 10,350 | | | | | |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K036 | 3.527% | 10/25/23 | 342 | 340 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K060 | 3.300% | 10/25/26 | 8,000 | 7,629 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K085 | 4.060% | 10/25/28 | 13,825 | 13,474 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K061 | 3.347% | 11/25/26 | 17,600 | 16,818 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K087 | 3.591% | 10/25/27 | 1,052 | 1,019 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K062 | 3.413% | 12/25/26 | 18,250 | 17,451 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K087 | 3.771% | 12/25/28 | 11,000 | 10,577 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K063 | 3.430% | 1/25/27 | 16,200 | 15,495 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K088 | 3.690% | 1/25/29 | 12,725 | 12,178 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K064 | 3.224% | 3/25/27 | 15,580 | 14,786 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K089 | 3.563% | 1/25/29 | 10,000 | 9,508 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K065 | 3.243% | 4/25/27 | 17,557 | 16,654 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K090 | 3.422% | 2/25/29 | 9,625 | 9,083 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K066 | 3.117% | 6/25/27 | 9,890 | 9,332 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K091 | 3.505% | 3/25/29 | 3,100 | 2,938 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K067 | 3.194% | 7/25/27 | 4,002 | 3,781 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K092 | 3.298% | 4/25/29 | 10,450 | 9,790 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K068 | 3.244% | 8/25/27 | 7,823 | 7,402 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K093 | 2.982% | 5/25/29 | 18,350 | 16,901 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K069 | 3.187% | 9/25/27 | 13,875 | 13,098 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K094 | 2.903% | 6/25/29 | 12,750 | 11,671 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K070 | 3.303% | 11/25/27 | 7,875 | 7,461 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K095 | 2.785% | 6/25/29 | 12,625 | 11,478 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K071 | 3.286% | 11/25/27 | 11,050 | 10,459 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K096 | 2.519% | 7/25/29 | 10,940 | 9,780 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K072 | 3.444% | 12/25/27 | 4,525 | 4,310 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K098 | 2.425% | 8/25/29 | 18,565 | 16,472 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K073 | 3.350% | 1/25/28 | 7,025 | 6,664 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K099 | 2.595% | 9/25/29 | 11,690 | 10,460 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K074 | 3.600% | 1/25/28 | 10,275 | 9,848 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K101 | 2.524% | 10/25/29 | 16,615 | 14,774 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K075 | 3.650% | 2/25/28 | 6,975 | 6,699 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K102 | 2.537% | 10/25/29 | 15,420 | 13,728 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K076 | 3.900% | 4/25/28 | 28,500 | 27,668 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K103 | 2.651% | 11/25/29 | 12,550 | 11,230 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K077 | 3.850% | 5/25/28 | 12,600 | 12,203 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K104 | 2.253% | 1/25/30 | 20,560 | 17,928 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K078 | 3.854% | 6/25/28 | 5,200 | 5,035 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K105 | 1.872% | 1/25/30 | 4,600 | 3,909 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K079 | 3.926% | 6/25/28 | 23,650 | 22,970 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K106 | 2.069% | 1/25/30 | 17,450 | 15,003 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K080 | 3.736% | 4/25/28 | 2,505 | 2,422 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K108 | 1.517% | 3/25/30 | 12,506 | 10,360 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K080 | 3.926% | 7/25/28 | 10,165 | 9,874 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K109 | 1.558% | 4/25/30 | 9,275 | 7,677 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K081 | 3.900% | 8/25/28 | 16,400 | 15,903 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K110 | 1.477% | 4/25/30 | 4,875 | 4,017 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K082 | 3.920% | 9/25/28 | 22,870 | 22,187 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K111 | 1.350% | 5/25/30 | 9,875 | 8,040 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K083 | 4.050% | 9/25/28 | 14,770 | 14,409 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K113 | 1.341% | 6/25/30 | 1,700 | 1,381 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K084 | 3.780% | 10/25/28 | 26,940 | 25,923 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K114 | 1.366% | 6/25/30 | 10,750 | 8,724 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K116 | 1.378% | 7/25/30 | 13,710 | 11,118 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K143 | 2.350% | 3/25/32 | 23,377 | 19,790 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K117 | 1.406% | 8/25/30 | 13,350 | 10,826 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K143 | 2.711% | 4/25/55 | 1,987 | 1,809 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K118 | 1.493% | 9/25/30 | 17,650 | 14,379 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K148 | 3.500% | 7/25/32 | 11,325 | 10,492 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K119 | 1.566% | 9/25/30 | 2,500 | 2,046 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K152 | 3.080% | 1/25/31 | 3,500 | 3,198 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K120 | 1.500% | 10/25/30 | 12,360 | 10,044 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K153 | 3.294% | 3/25/29 | 14,900 | 13,860 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K121 | 0.995% | 8/25/30 | 1,287 | 1,082 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K153 | 3.117% | 10/25/31 | 8,100 | 7,302 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K121 | 1.547% | 10/25/30 | 7,850 | 6,400 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K154 | 3.424% | 4/25/32 | 3,300 | 3,094 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K122 | 0.863% | 5/25/30 | 579 | 499 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K154 | 3.459% | 11/25/32 | 4,475 | 4,134 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K122 | 1.521% | 11/25/30 | 7,830 | 6,361 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K155 | 3.750% | 11/25/32 | 4,100 | 3,886 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K123 | 1.621% | 12/25/30 | 24,050 | 19,668 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K155 | 3.750% | 4/25/33 | 8,900 | 8,396 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K124 | 1.658% | 12/25/30 | 11,675 | 9,561 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K156 | 4.430% | 4/25/60 | 5,100 | 5,079 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K125 | 1.846% | 1/25/31 | 85 | 71 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 3.990% | 5/25/33 | 2,925 | 2,834 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K126 | 2.074% | 1/25/31 | 17,640 | 14,897 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 4.200% | 5/25/33 | 11,400 | 11,158 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K127 | 2.108% | 1/25/31 | 21,425 | 18,121 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K157 | 3.990% | 8/25/33 | 3,775 | 3,617 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K128 | 2.020% | 3/25/31 | 12,895 | 10,832 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K158 | 3.900% | 12/25/30 | 9,248 | 8,880 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K129 | 1.342% | 9/25/30 | 2,666 | 2,240 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K159 | 3.950% | 11/25/30 | 3,330 | 3,216 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K129 | 1.914% | 5/25/31 | 21,275 | 17,685 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K723 | 2.454% | 8/25/23 | 2,283 | 2,270 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K130 | 1.723% | 6/25/31 | 8,050 | 6,573 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K724 | 3.062% | 11/25/23 | 8,078 | 8,004 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K131 | 1.853% | 7/25/31 | 36,075 | 29,723 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K725 | 3.002% | 1/25/24 | 15,968 | 15,739 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K132 | 2.023% | 8/25/31 | 6,200 | 5,152 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K726 | 2.905% | 4/25/24 | 5,336 | 5,227 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K133 | 2.096% | 9/25/31 | 10,200 | 8,518 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K727 | 2.946% | 7/25/24 | 12,577 | 12,271 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K134 | 1.714% | 7/25/31 | 834 | 711 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K728 | 3.064% | 8/25/24 | 17,583 | 17,136 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K134 | 2.243% | 10/25/31 | 9,600 | 8,106 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K729 | 3.136% | 10/25/24 | 50,325 | 48,888 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K135 | 2.154% | 10/25/31 | 6,275 | 5,262 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K730 | 3.590% | 1/25/25 | 11,590 | 11,284 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K138 | 2.476% | 1/25/32 | 8,350 | 7,165 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K731 | 3.600% | 2/25/25 | 9,308 | 9,035 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K140 | 2.250% | 1/25/32 | 6,200 | 5,215 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K732 | 3.700% | 5/25/25 | 10,196 | 9,918 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K734 | 3.208% | 2/25/26 | 16,725 | 16,007 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 | 2.438% | 2/25/36 | 10,350 | 8,085 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K735 | 2.862% | 5/25/26 | 16,040 | 15,176 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1521 | 2.184% | 8/25/36 | 11,465 | 8,597 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K737 | 2.525% | 10/25/26 | 19,000 | 17,698 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1522 | 2.361% | 10/25/36 | 7,550 | 5,843 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K738 | 1.545% | 1/25/27 | 1,225 | 1,100 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series KC02 | 3.370% | 7/25/25 | 7,527 | 7,253 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K739 | 1.336% | 9/25/27 | 20,375 | 17,907 | 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series KW01 | 2.853% | 1/25/26 | 7,000 | 6,671 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K741 | 1.603% | 12/25/27 | 24,400 | 21,451 | 3 Ford Credit Auto Lease Trust Series 2021-B | 0.370% | 10/15/24 | 3,151 | 3,134 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K742 | 1.760% | 3/25/28 | 9,950 | 8,776 | 3 Ford Credit Auto Lease Trust Series 2022-A | 3.370% | 7/15/25 | 675 | 660 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K743 | 1.770% | 5/25/28 | 6,650 | 5,840 | 3 Ford Credit Auto Lease Trust Series 2022-A | 3.810% | 8/15/25 | 1,100 | 1,068 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K744 | 1.712% | 7/25/28 | 4,691 | 4,109 | 3 Ford Credit Auto Lease Trust Series 2023-A | 4.940% | 3/15/26 | 3,525 | 3,487 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K745 | 1.657% | 8/25/28 | 2,850 | 2,471 | 3 Ford Credit Auto Lease Trust Series 2023-A | 4.830% | 5/15/26 | 975 | 958 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K746 | 2.031% | 9/25/28 | 8,325 | 7,345 | 3 Ford Credit Auto Owner Trust Series 2020-A | 1.040% | 8/15/24 | 15 | 15 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K747 | 2.050% | 11/25/28 | 7,500 | 6,604 | 3 Ford Credit Auto Owner Trust Series 2020-B | 0.560% | 10/15/24 | 298 | 298 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K749 | 2.120% | 4/25/29 | 1,800 | 1,572 | 3 Ford Credit Auto Owner Trust Series 2020-B | 0.790% | 11/15/25 | 1,375 | 1,343 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K751 | 4.412% | 3/25/30 | 8,525 | 8,446 | 3 Ford Credit Auto Owner Trust Series 2020-C | 0.410% | 7/15/25 | 1,309 | 1,280 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 | 3.718% | 1/25/31 | 3,300 | 3,136 | 3 Ford Credit Auto Owner Trust Series 2020-C | 0.510% | 8/15/26 | 1,350 | 1,266 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1510 | 3.794% | 1/25/34 | 12,220 | 11,544 | 3 Ford Credit Auto Owner Trust Series 2021-A | 0.300% | 8/15/25 | 3,535 | 3,438 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 | 3.470% | 3/25/31 | 4,150 | 3,879 | 3 Ford Credit Auto Owner Trust Series 2021-A | 0.490% | 9/15/26 | 2,680 | 2,501 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1511 | 3.542% | 3/25/34 | 10,275 | 9,473 | 3 Ford Credit Auto Owner Trust Series 2022-A | 1.290% | 6/15/26 | 2,550 | 2,448 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1513 | 2.797% | 8/25/34 | 25,260 | 21,222 | 3 Ford Credit Auto Owner Trust Series 2022-A | 1.560% | 5/15/27 | 650 | 601 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1514 | 2.859% | 10/25/34 | 10,025 | 8,551 | 3 Ford Credit Auto Owner Trust Series 2022-B | 3.740% | 9/15/26 | 3,425 | 3,347 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1515 | 1.940% | 2/25/35 | 13,000 | 10,025 | 3 Ford Credit Auto Owner Trust Series 2022-B | 3.930% | 8/15/27 | 975 | 945 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1516 | 1.721% | 5/25/35 | 9,825 | 7,052 | 3 Ford Credit Auto Owner Trust Series 2022-C | 4.480% | 12/15/26 | 5,550 | 5,457 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1517 | 1.716% | 7/25/35 | 18,200 | 13,523 | 3 Ford Credit Auto Owner Trust Series 2022-C | 4.590% | 12/15/27 | 3,850 | 3,788 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1518 | 1.860% | 10/25/35 | 4,200 | 3,117 | 3 Ford Credit Auto Owner Trust Series 2023-A | 4.650% | 2/15/28 | 2,250 | 2,222 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1519 | 2.013% | 12/25/35 | 22,025 | 16,942 | 3 Ford Credit Auto Owner Trust Series 2023-A | 4.560% | 12/15/28 | 1,075 | 1,057 |
| 3.4 FHLMC Multifamily Structured Pass-Through Certificates Series K-1520 | 2.007% | 7/25/35 | 2,874 | 2,393 | 3 Ford Credit Auto Owner Trust Series 2023-B | 5.230% | 5/15/28 | 3,300 | 3,285 |
| | | | | | 3 Ford Credit Auto Owner Trust Series 2023-B | 5.060% | 2/15/29 | 650 | 646 |
| | | | | | 3 Ford Credit Floorplan Master Owner Trust A Series 2018-4 | 4.060% | 11/15/30 | 8,785 | 8,307 |
| | | | | | 3 Ford Credit Floorplan Master Owner Trust A Series 2019-2 | 3.060% | 4/15/26 | 8,275 | 8,093 |
| | | | | | 3 Ford Credit Floorplan Master Owner Trust A Series 2019-4 | 2.440% | 9/15/26 | 8,585 | 8,244 |
| | | | | | 3 Ford Credit Floorplan Master Owner Trust A Series 2020-1 | 0.700% | 9/15/25 | 11,745 | 11,636 |
| | | | | | 3 Ford Credit Floorplan Master Owner Trust A Series 2020-2 | 1.060% | 9/15/27 | 9,765 | 8,855 |
| | | | | | 3 GM Financial Automobile Leasing Trust Series 2021-1 | 0.540% | 2/20/25 | 429 | 428 |
| | | | | | 3 GM Financial Automobile Leasing Trust Series 2021-2 | 0.410% | 5/20/25 | 700 | 693 |
| | | | | | 3 GM Financial Automobile Leasing Trust Series 2021-3 | 0.390% | 10/21/24 | 3,986 | 3,930 |
| | | | | | 3 GM Financial Automobile Leasing Trust Series 2021-3 | 0.500% | 7/21/25 | 1,025 | 995 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ GM Financial Automobile Leasing Trust Series 2022-1 | 1.900% | 3/20/25 | 9,425 | 9,244 | ³ GM Financial Consumer Automobile Receivables Trust Series 2022-3 | 3.640% | 4/16/27 | 2,000 | 1,943 |
| ³ GM Financial Automobile Leasing Trust Series 2022-1 | 1.960% | 2/20/26 | 1,950 | 1,882 | ³ GM Financial Consumer Automobile Receivables Trust Series 2022-3 | 3.710% | 12/16/27 | 1,400 | 1,331 |
| ³ GM Financial Automobile Leasing Trust Series 2022-2 | 3.420% | 6/20/25 | 4,325 | 4,250 | ³ GM Financial Consumer Automobile Receivables Trust Series 2022-4 | 4.820% | 8/16/27 | 6,600 | 6,515 |
| ³ GM Financial Automobile Leasing Trust Series 2022-2 | 3.540% | 5/20/26 | 1,300 | 1,268 | ³ GM Financial Consumer Automobile Receivables Trust Series 2022-4 | 4.880% | 8/16/28 | 1,300 | 1,291 |
| ³ GM Financial Automobile Leasing Trust Series 2022-2 | 4.020% | 5/20/26 | 425 | 412 | ³ GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 4.660% | 2/16/28 | 2,500 | 2,461 |
| ³ GM Financial Automobile Leasing Trust Series 2022-3 | 4.010% | 9/22/25 | 4,275 | 4,208 | ³ GM Financial Consumer Automobile Receivables Trust Series 2023-1 | 4.590% | 7/17/28 | 650 | 637 |
| ³ GM Financial Automobile Leasing Trust Series 2022-3 | 4.110% | 8/20/26 | 1,700 | 1,667 | ³ GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.470% | 2/16/28 | 3,650 | 3,586 |
| ³ GM Financial Automobile Leasing Trust Series 2023-1 | 5.160% | 4/20/26 | 1,925 | 1,911 | ³ GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.430% | 10/16/28 | 3,450 | 3,378 |
| ³ GM Financial Automobile Leasing Trust Series 2023-1 | 5.160% | 1/20/27 | 2,150 | 2,131 | ³ GS Mortgage Securities Trust Series 2013-GC16 | 3.813% | 11/10/46 | 25 | 25 |
| ³ GM Financial Automobile Leasing Trust Series 2023-1 | 5.510% | 1/20/27 | 850 | 839 | ³ GS Mortgage Securities Trust Series 2013-GC16 | 4.271% | 11/10/46 | 3,645 | 3,631 |
| ³ GM Financial Automobile Leasing Trust Series 2023-2 | 5.050% | 7/20/26 | 2,600 | 2,580 | ³ GS Mortgage Securities Trust Series 2014-GC18 | 4.074% | 1/10/47 | 15,250 | 15,038 |
| ³ GM Financial Automobile Leasing Trust Series 2023-2 | 5.090% | 5/20/27 | 425 | 420 | ³ GS Mortgage Securities Trust Series 2014-GC18 | 4.383% | 1/10/47 | 2,750 | 2,688 |
| ³ GM Financial Automobile Leasing Trust Series 2023-2 | 5.540% | 5/20/27 | 875 | 865 | ³ GS Mortgage Securities Trust Series 2014-GC20 | 3.998% | 4/10/47 | 1,500 | 1,480 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2020-1 | 1.900% | 3/17/25 | 1,136 | 1,127 | ³ GS Mortgage Securities Trust Series 2014-GC22 | 3.862% | 6/10/47 | 1,350 | 1,308 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2020-3 | 0.450% | 4/16/25 | 1,663 | 1,639 | ³ GS Mortgage Securities Trust Series 2014-GC24 | 3.931% | 9/10/47 | 6,282 | 6,052 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2020-3 | 0.580% | 1/16/26 | 1,175 | 1,127 | ³ GS Mortgage Securities Trust Series 2014-GC24 | 4.636% | 9/10/47 | 1,175 | 1,007 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2020-4 | 0.380% | 8/18/25 | 1,702 | 1,668 | ³ GS Mortgage Securities Trust Series 2014-GC26 | 3.365% | 11/10/47 | 578 | 566 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2020-4 | 0.500% | 2/17/26 | 685 | 649 | ³ GS Mortgage Securities Trust Series 2014-GC26 | 3.629% | 11/10/47 | 7,475 | 7,150 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-1 | 0.350% | 10/16/25 | 1,623 | 1,584 | ³ GS Mortgage Securities Trust Series 2014-GC26 | 3.964% | 11/10/47 | 1,325 | 1,230 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-1 | 0.540% | 5/17/27 | 11,330 | 10,570 | ³ GS Mortgage Securities Trust Series 2014-GC26 | 4.215% | 11/10/47 | 1,125 | 944 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-2 | 0.510% | 4/16/26 | 1,818 | 1,758 | ³ GS Mortgage Securities Trust Series 2015-GC28 | 3.396% | 2/10/48 | 4,400 | 4,225 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-2 | 0.820% | 10/16/26 | 850 | 781 | ³ GS Mortgage Securities Trust Series 2015-GC30 | 3.382% | 5/10/50 | 4,675 | 4,419 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-3 | 0.480% | 6/16/26 | 4,342 | 4,173 | ³ GS Mortgage Securities Trust Series 2015-GC32 | 3.513% | 7/10/48 | 1,493 | 1,444 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-3 | 0.730% | 8/16/27 | 2,575 | 2,334 | ³ GS Mortgage Securities Trust Series 2015-GC32 | 3.764% | 7/10/48 | 1,425 | 1,350 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-4 | 0.680% | 9/16/26 | 3,050 | 2,919 | ³ GS Mortgage Securities Trust Series 2015-GC34 | 3.244% | 10/10/48 | 2,869 | 2,719 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2021-4 | 0.990% | 10/18/27 | 1,200 | 1,083 | ³ GS Mortgage Securities Trust Series 2015-GC34 | 3.278% | 10/10/48 | 1,640 | 1,581 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2022-1 | 1.260% | 11/16/26 | 2,250 | 2,148 | ³ GS Mortgage Securities Trust Series 2016-GS2 | 3.050% | 5/10/49 | 2,700 | 2,496 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2022-1 | 1.510% | 4/17/28 | 750 | 684 | ³ GS Mortgage Securities Trust Series 2016-GS3 | 2.850% | 10/10/49 | 7,125 | 6,451 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2022-2 | 3.100% | 2/16/27 | 3,200 | 3,093 | ³ GS Mortgage Securities Trust Series 2016-GS4 | 3.178% | 11/10/49 | 712 | 659 |
| ³ GM Financial Consumer Automobile Receivables Trust Series 2022-2 | 3.250% | 4/17/28 | 550 | 523 | ³ GS Mortgage Securities Trust Series 2016-GS4 | 3.442% | 11/10/49 | 2,450 | 2,247 |
| | | | | | ³ GS Mortgage Securities Trust Series 2016-GS4 | 3.645% | 11/10/49 | 1,825 | 1,658 |
| | | | | | ³ GS Mortgage Securities Trust Series 2017-GS5 | 3.674% | 3/10/50 | 5,750 | 5,205 |
| | | | | | ³ GS Mortgage Securities Trust Series 2017-GS5 | 3.826% | 3/10/50 | 2,300 | 1,945 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| ³ GS Mortgage Securities Trust Series 2017-GS6 | 3.433% | 5/10/50 | 9,000 | 8,146 | ³ Honda Auto Receivables Owner Trust Series 2023-2 | 4.930% | 11/15/27 | 2,175 | 2,161 |
| ³ GS Mortgage Securities Trust Series 2017-GS6 | 3.638% | 5/10/50 | 600 | 514 | ³ Honda Auto Receivables Owner Trust Series 2023-2 | 4.910% | 9/17/29 | 650 | 645 |
| ³ GS Mortgage Securities Trust Series 2017-GS6 | 4.322% | 5/10/50 | 850 | 637 | ³ Hyundai Auto Receivables Trust Series 2019-B | 2.000% | 4/15/25 | 161 | 160 |
| ³ GS Mortgage Securities Trust Series 2017-GS7 | 3.430% | 8/10/50 | 14,339 | 12,476 | ³ Hyundai Auto Receivables Trust Series 2020-A | 1.410% | 11/15/24 | 65 | 65 |
| ³ GS Mortgage Securities Trust Series 2017-GS7 | 3.663% | 8/10/50 | 3,700 | 3,135 | ³ Hyundai Auto Receivables Trust Series 2020-B | 0.480% | 12/16/24 | 151 | 151 |
| ³ GS Mortgage Securities Trust Series 2017-GS8 | 3.205% | 11/10/50 | 13,910 | 12,456 | ³ Hyundai Auto Receivables Trust Series 2020-B | 0.620% | 12/15/25 | 775 | 756 |
| ³ GS Mortgage Securities Trust Series 2019-GC39 | 3.567% | 5/10/52 | 5,775 | 5,131 | ³ Hyundai Auto Receivables Trust Series 2020-C | 0.380% | 5/15/25 | 789 | 775 |
| ³ GS Mortgage Securities Trust Series 2019-GC40 | 2.904% | 7/10/52 | 5,200 | 4,467 | ³ Hyundai Auto Receivables Trust Series 2020-C | 0.490% | 11/16/26 | 600 | 566 |
| ³ GS Mortgage Securities Trust Series 2019-GC40 | 3.160% | 7/10/52 | 6,250 | 5,458 | ³ Hyundai Auto Receivables Trust Series 2021-A | 0.380% | 9/15/25 | 1,125 | 1,096 |
| ³ GS Mortgage Securities Trust Series 2019-GC42 | 3.001% | 9/10/52 | 12,280 | 10,603 | ³ Hyundai Auto Receivables Trust Series 2021-A | 0.620% | 5/17/27 | 850 | 790 |
| ³ GS Mortgage Securities Trust Series 2019-GC42 | 3.212% | 9/10/52 | 2,875 | 2,279 | ³ Hyundai Auto Receivables Trust Series 2021-C | 0.740% | 5/15/26 | 2,575 | 2,475 |
| ³ GS Mortgage Securities Trust Series 2019-GSA1 | 3.048% | 11/10/52 | 5,535 | 4,734 | ³ Hyundai Auto Receivables Trust Series 2021-C | 1.030% | 12/15/27 | 1,075 | 981 |
| ³ GS Mortgage Securities Trust Series 2020-GC45 | 2.911% | 2/13/53 | 5,910 | 5,059 | ³ Hyundai Auto Receivables Trust Series 2023-A | 4.580% | 4/15/27 | 4,300 | 4,234 |
| ³ GS Mortgage Securities Trust Series 2020-GC45 | 3.173% | 2/13/53 | 1,690 | 1,396 | ³ Hyundai Auto Receivables Trust Series 2023-A | 4.480% | 7/17/28 | 1,375 | 1,348 |
| ³ GS Mortgage Securities Trust Series 2020-GC47 | 2.377% | 5/12/53 | 2,780 | 2,261 | ³ John Deere Owner Trust Series 2021-B | 0.520% | 3/16/26 | 4,046 | 3,873 |
| ³ GS Mortgage Securities Trust Series 2020-GSA2 | 2.012% | 12/12/53 | 5,175 | 4,039 | ³ John Deere Owner Trust Series 2022-C | 5.090% | 6/15/27 | 8,900 | 8,821 |
| ³ GS Mortgage Securities Trust Series 2020-GSA2 | 2.224% | 12/12/53 | 800 | 594 | ³ John Deere Owner Trust Series 2022-C | 5.200% | 9/17/29 | 2,125 | 2,126 |
| ³ Harley-Davidson Motorcycle Trust Series 2021-B | 0.560% | 11/16/26 | 5,320 | 5,151 | ³ John Deere Owner Trust Series 2023-A | 5.010% | 11/15/27 | 2,700 | 2,676 |
| ³ Harley-Davidson Motorcycle Trust Series 2021-B | 0.820% | 5/15/29 | 1,500 | 1,391 | ³ John Deere Owner Trust Series 2023-A | 5.010% | 12/17/29 | 850 | 845 |
| ³ Harley-Davidson Motorcycle Trust Series 2022-A | 3.060% | 2/15/27 | 1,225 | 1,190 | ³ John Deere Owner Trust Series 2023-B | 5.180% | 3/15/28 | 3,400 | 3,390 |
| ³ Harley-Davidson Motorcycle Trust Series 2022-A | 3.260% | 1/15/30 | 850 | 814 | ³ John Deere Owner Trust Series 2023-B | 5.110% | 5/15/30 | 875 | 872 |
| ³ Harley-Davidson Motorcycle Trust Series 2023-A | 5.050% | 12/15/27 | 3,450 | 3,421 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16 | 3.674% | 12/15/46 | 24 | 24 |
| ³ Harley-Davidson Motorcycle Trust Series 2023-A | 4.970% | 6/17/30 | 3,450 | 3,432 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16 | 3.881% | 12/15/46 | 22 | 22 |
| ³ Honda Auto Receivables Owner Trust Series 2020-1 | 1.630% | 10/21/26 | 765 | 764 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16 | 4.166% | 12/15/46 | 4,900 | 4,868 |
| ³ Honda Auto Receivables Owner Trust Series 2020-3 | 0.460% | 4/19/27 | 875 | 850 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16 | 4.517% | 12/15/46 | 1,250 | 1,235 |
| ³ Honda Auto Receivables Owner Trust Series 2021-1 | 0.270% | 4/21/25 | 1,935 | 1,889 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-C16 | 5.117% | 12/15/46 | 1,250 | 1,242 |
| ³ Honda Auto Receivables Owner Trust Series 2021-1 | 0.420% | 1/21/28 | 2,040 | 1,929 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2013-LC11 | 3.499% | 4/15/46 | 1,725 | 1,506 |
| ³ Honda Auto Receivables Owner Trust Series 2021-2 | 0.330% | 8/15/25 | 3,938 | 3,831 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2014-C20 | 3.805% | 7/15/47 | 2,045 | 1,989 |
| ³ Honda Auto Receivables Owner Trust Series 2021-3 | 0.410% | 11/18/25 | 2,839 | 2,732 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2015-JP1 | 3.914% | 1/15/49 | 2,825 | 2,658 |
| ³ Honda Auto Receivables Owner Trust Series 2021-3 | 0.600% | 12/20/27 | 750 | 691 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3 | 2.870% | 8/15/49 | 9,250 | 8,342 |
| ³ Honda Auto Receivables Owner Trust Series 2021-4 | 0.880% | 1/21/26 | 4,700 | 4,519 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP3 | 3.397% | 8/15/49 | 1,225 | 872 |
| ³ Honda Auto Receivables Owner Trust Series 2021-4 | 1.140% | 6/21/28 | 850 | 783 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4 | 3.648% | 12/15/49 | 3,675 | 3,406 |
| ³ Honda Auto Receivables Owner Trust Series 2022-1 | 1.880% | 5/15/26 | 2,250 | 2,151 | ³ JP Morgan Chase Commercial Mortgage Securities Trust Series 2016-JP4 | 3.870% | 12/15/49 | 2,950 | 2,598 |
| ³ Honda Auto Receivables Owner Trust Series 2022-1 | 2.040% | 12/15/28 | 875 | 816 | | | | | |
| ³ Honda Auto Receivables Owner Trust Series 2022-2 | 3.730% | 7/20/26 | 3,590 | 3,497 | | | | | |
| ³ Honda Auto Receivables Owner Trust Series 2022-2 | 3.760% | 12/18/28 | 650 | 628 | | | | | |
| ³ Honda Auto Receivables Owner Trust Series 2023-1 | 5.040% | 4/21/27 | 2,250 | 2,234 | | | | | |
| ³ Honda Auto Receivables Owner Trust Series 2023-1 | 4.970% | 6/21/29 | 1,075 | 1,068 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C14 | 4.409% | 8/15/46 | 117 | 114 | ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C26 | 3.951% | 1/15/48 | 1,875 | 1,533 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C15 | 3.659% | 11/15/45 | 10 | 10 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C27 | 3.017% | 2/15/48 | 1,208 | 1,174 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C15 | 4.131% | 11/15/45 | 1,054 | 1,048 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C28 | 3.042% | 10/15/48 | 425 | 412 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C15 | 4.420% | 11/15/45 | 2,010 | 1,978 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C28 | 3.532% | 10/15/48 | 1,125 | 1,054 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C17 | 3.705% | 1/15/47 | 91 | 90 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C29 | 3.304% | 5/15/48 | 990 | 965 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C17 | 4.199% | 1/15/47 | 4,320 | 4,274 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C29 | 3.611% | 5/15/48 | 2,900 | 2,740 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C17 | 4.458% | 1/15/47 | 775 | 750 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C30 | 3.559% | 7/15/48 | 1,213 | 1,183 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2013-C17 | 5.048% | 1/15/47 | 1,162 | 1,042 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C30 | 3.822% | 7/15/48 | 3,600 | 3,372 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C18 | 4.079% | 2/15/47 | 18,760 | 18,445 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C30 | 4.226% | 7/15/48 | 1,850 | 1,648 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C18 | 4.439% | 2/15/47 | 771 | 752 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C31 | 3.540% | 8/15/48 | 740 | 717 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C18 | 4.893% | 2/15/47 | 935 | 854 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C31 | 3.801% | 8/15/48 | 13,000 | 12,359 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C19 | 3.997% | 4/15/47 | 1,441 | 1,414 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C32 | 3.358% | 11/15/48 | 1,882 | 1,821 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C19 | 4.243% | 4/15/47 | 1,525 | 1,481 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C32 | 3.598% | 11/15/48 | 3,575 | 3,339 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C21 | 3.428% | 8/15/47 | 172 | 169 | ³ JPMBB Commercial Mortgage Securities Trust Series 2015-C33 | 3.770% | 12/15/48 | 2,610 | 2,466 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C21 | 3.775% | 8/15/47 | 950 | 923 | ³ JPMBB Commercial Mortgage Securities Trust Series 2016-C1 | 3.316% | 3/17/49 | 1,410 | 1,357 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C21 | 3.997% | 8/15/47 | 575 | 547 | ³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP5 | 3.723% | 3/15/50 | 10,950 | 10,070 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C22 | 3.801% | 9/15/47 | 5,850 | 5,610 | ³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP5 | 3.876% | 3/15/50 | 2,300 | 2,049 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C22 | 4.110% | 9/15/47 | 1,550 | 1,406 | ³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP6 | 3.490% | 7/15/50 | 8,800 | 7,970 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C23 | 3.934% | 9/15/47 | 2,919 | 2,822 | ³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP6 | 3.744% | 7/15/50 | 2,800 | 2,415 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C23 | 4.202% | 9/15/47 | 1,722 | 1,652 | ³ JPMCC Commercial Mortgage Securities Trust Series 2017-JP7 | 3.454% | 9/15/50 | 1,250 | 1,132 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C24 | 3.639% | 11/15/47 | 1,525 | 1,459 | ³ JPMCC Commercial Mortgage Securities Trust Series 2019-COR4 | 4.029% | 3/10/52 | 13,805 | 12,505 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C24 | 3.914% | 11/15/47 | 2,750 | 2,620 | ³ JPMCC Commercial Mortgage Securities Trust Series 2019-COR5 | 3.386% | 6/13/52 | 9,375 | 8,203 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C25 | 3.672% | 11/15/47 | 6,825 | 6,539 | ³ JPMCC Commercial Mortgage Securities Trust Series 2019-COR5 | 3.669% | 6/13/52 | 825 | 685 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C25 | 4.065% | 11/15/47 | 1,900 | 1,750 | ³ JPMDB Commercial Mortgage Securities Trust Series 2016-C2 | 3.144% | 6/15/49 | 2,580 | 2,391 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C26 | 3.494% | 1/15/48 | 12,720 | 12,130 | ³ JPMDB Commercial Mortgage Securities Trust Series 2016-C2 | 3.484% | 6/15/49 | 1,250 | 1,109 |
| ³ JPMBB Commercial Mortgage Securities Trust Series 2014-C26 | 3.800% | 1/15/48 | 1,875 | 1,765 | ³ JPMDB Commercial Mortgage Securities Trust Series 2016-C4 | 3.141% | 12/15/49 | 800 | 711 |
| | | | | | ³ JPMDB Commercial Mortgage Securities Trust Series 2017-C5 | 3.414% | 3/15/50 | 2,306 | 2,138 |
| | | | | | ³ JPMDB Commercial Mortgage Securities Trust Series 2017-C5 | 3.694% | 3/15/50 | 13,400 | 12,355 |
| | | | | | ³ JPMDB Commercial Mortgage Securities Trust Series 2017-C5 | 3.858% | 3/15/50 | 3,975 | 3,494 |
| | | | | | ³ JPMDB Commercial Mortgage Securities Trust Series 2017-C7 | 3.409% | 10/15/50 | 2,825 | 2,567 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ JPMDB Commercial Mortgage Securities Trust Series 2017-C7 | 3.713% | 10/15/50 | 1,775 | 1,571 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22 | 3.040% | 4/15/48 | 1,108 | 1,079 |
| ³ JPMDB Commercial Mortgage Securities Trust Series 2018-C8 | 4.211% | 6/15/51 | 11,960 | 11,289 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22 | 3.306% | 4/15/48 | 2,950 | 2,787 |
| ³ JPMDB Commercial Mortgage Securities Trust Series 2018-C8 | 4.421% | 6/15/51 | 1,525 | 1,360 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C22 | 3.883% | 4/15/48 | 1,875 | 1,740 |
| ³ JPMDB Commercial Mortgage Securities Trust Series 2019-COR6 | 3.057% | 11/13/52 | 12,525 | 10,253 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23 | 3.398% | 7/15/50 | 362 | 354 |
| ³ JPMDB Commercial Mortgage Securities Trust Series 2020-COR7 | 2.180% | 5/13/53 | 2,750 | 2,187 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C23 | 3.719% | 7/15/50 | 8,650 | 8,223 |
| ³ Mercedes-Benz Auto Lease Trust Series 2021-A | 0.320% | 10/15/26 | 840 | 839 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C24 | 3.732% | 5/15/48 | 5,265 | 4,998 |
| ³ Mercedes-Benz Auto Lease Trust Series 2021-B | 0.400% | 11/15/24 | 1,848 | 1,820 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25 | 3.383% | 10/15/48 | 1,468 | 1,417 |
| ³ Mercedes-Benz Auto Lease Trust Series 2021-B | 0.510% | 3/15/27 | 1,175 | 1,135 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C25 | 3.635% | 10/15/48 | 4,575 | 4,310 |
| ³ Mercedes-Benz Auto Lease Trust Series 2023-A | 4.740% | 1/15/27 | 5,200 | 5,124 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26 | 3.323% | 10/15/48 | 1,021 | 993 |
| ³ Mercedes-Benz Auto Lease Trust Series 2023-A | 4.710% | 2/15/29 | 2,600 | 2,557 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C26 | 3.531% | 10/15/48 | 2,825 | 2,654 |
| ³ Mercedes-Benz Auto Receivables Trust Series 2020-1 | 0.770% | 10/15/26 | 400 | 384 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27 | 3.557% | 12/15/47 | 771 | 750 |
| ³ Mercedes-Benz Auto Receivables Trust Series 2021-1 | 0.460% | 6/15/26 | 3,135 | 3,017 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C27 | 3.753% | 12/15/47 | 2,175 | 2,055 |
| ³ Mercedes-Benz Auto Receivables Trust Series 2021-1 | 0.730% | 12/15/27 | 600 | 541 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.272% | 1/15/49 | 5,758 | 5,436 |
| ³ Mercedes-Benz Auto Receivables Trust Series 2023-1 | 4.510% | 11/15/27 | 3,950 | 3,884 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.288% | 1/15/49 | 929 | 901 |
| ³ Mercedes-Benz Auto Receivables Trust Series 2023-1 | 4.310% | 4/16/29 | 600 | 586 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28 | 3.544% | 1/15/49 | 7,000 | 6,496 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C11 | 4.284% | 8/15/46 | 990 | 985 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29 | 3.140% | 5/15/49 | 822 | 790 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C13 | 4.039% | 11/15/46 | 2,200 | 2,178 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C29 | 3.325% | 5/15/49 | 1,550 | 1,445 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2013-C13 | 4.898% | 11/15/46 | 1,100 | 1,087 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C30 | 2.860% | 9/15/49 | 7,300 | 6,604 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C14 | 4.064% | 2/15/47 | 2,235 | 2,208 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C31 | 3.102% | 11/15/49 | 9,400 | 8,526 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C14 | 5.037% | 2/15/47 | 1,150 | 1,126 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32 | 3.720% | 12/15/49 | 8,350 | 7,745 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16 | 3.477% | 6/15/47 | 108 | 107 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C32 | 3.994% | 12/15/49 | 3,050 | 2,796 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16 | 3.892% | 6/15/47 | 2,875 | 2,811 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33 | 3.599% | 5/15/50 | 6,500 | 5,989 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C16 | 4.439% | 6/15/47 | 1,150 | 1,016 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C33 | 3.852% | 5/15/50 | 3,800 | 3,441 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18 | 3.923% | 10/15/47 | 1,000 | 960 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34 | 3.276% | 11/15/52 | 3,600 | 3,283 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C18 | 4.575% | 10/15/47 | 1,150 | 1,070 | ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2017-C34 | 3.536% | 11/15/52 | 5,250 | 4,735 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19 | 3.326% | 12/15/47 | 502 | 493 | ³ Morgan Stanley Capital I Series 2017-HR2 | 3.587% | 12/15/50 | 1,125 | 1,027 |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2014-C19 | 3.526% | 12/15/47 | 3,275 | 3,130 | | | | | |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20 | 3.069% | 2/15/48 | 447 | 437 | | | | | |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20 | 3.249% | 2/15/48 | 6,650 | 6,295 | | | | | |
| ³ Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C21 | 3.338% | 3/15/48 | 8,100 | 7,679 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ Morgan Stanley Capital I Trust Series 2015-MS1 | 3.779% | 5/15/48 | 1,360 | 1,293 | ³ Nissan Auto Receivables Owner Trust Series 2022-A | 1.860% | 8/17/26 | 2,775 | 2,644 |
| ³ Morgan Stanley Capital I Trust Series 2015-UBS8 | 3.809% | 12/15/48 | 3,525 | 3,314 | ³ Nissan Auto Receivables Owner Trust Series 2022-A | 2.070% | 12/17/29 | 1,725 | 1,601 |
| ³ Morgan Stanley Capital I Trust Series 2016-BNK2 | 3.049% | 11/15/49 | 3,650 | 3,349 | ³ Nissan Auto Receivables Owner Trust Series 2022-B | 4.460% | 5/17/27 | 3,425 | 3,363 |
| ³ Morgan Stanley Capital I Trust Series 2016-BNK2 | 3.282% | 11/15/49 | 2,951 | 2,561 | ³ Nissan Auto Receivables Owner Trust Series 2022-B | 4.450% | 11/15/29 | 850 | 830 |
| ³ Morgan Stanley Capital I Trust Series 2016-UB11 | 2.782% | 8/15/49 | 7,300 | 6,705 | ³ Nissan Auto Receivables Owner Trust Series 2023-A | 4.910% | 11/15/27 | 6,700 | 6,640 |
| ³ Morgan Stanley Capital I Trust Series 2016-UB12 | 3.596% | 12/15/49 | 7,350 | 6,777 | ³ Nissan Auto Receivables Owner Trust Series 2023-A | 4.850% | 6/17/30 | 700 | 690 |
| ³ Morgan Stanley Capital I Trust Series 2016-UB12 | 3.778% | 12/15/49 | 3,000 | 2,679 | ³ PSNH Funding LLC 3 Series 2018-1 | 3.506% | 8/1/28 | 975 | 938 |
| ³ Morgan Stanley Capital I Trust Series 2016-UBS9 | 3.329% | 3/15/49 | 574 | 542 | ³ PSNH Funding LLC 3 Series 2018-1 | 3.814% | 2/1/35 | 2,200 | 2,037 |
| ³ Morgan Stanley Capital I Trust Series 2017-H1 | 3.530% | 6/15/50 | 6,750 | 6,174 | ³ Santander Drive Auto Receivables Trust Series 2021-1 | 0.750% | 2/17/26 | 677 | 672 |
| ³ Morgan Stanley Capital I Trust Series 2018-H4 | 4.310% | 12/15/51 | 9,875 | 9,191 | ³ Santander Drive Auto Receivables Trust Series 2021-2 | 1.350% | 7/15/27 | 3,140 | 2,969 |
| ³ Morgan Stanley Capital I Trust Series 2019-H6 | 3.417% | 6/15/52 | 11,660 | 10,355 | ³ Santander Drive Auto Receivables Trust Series 2021-3 | 0.950% | 9/15/27 | 2,127 | 2,085 |
| ³ Morgan Stanley Capital I Trust Series 2019-H6 | 3.700% | 6/15/52 | 1,450 | 1,251 | ³ Santander Drive Auto Receivables Trust Series 2021-3 | 1.330% | 9/15/27 | 3,000 | 2,793 |
| ³ Morgan Stanley Capital I Trust Series 2019-H7 | 3.261% | 7/15/52 | 5,650 | 4,950 | ³ Santander Drive Auto Receivables Trust Series 2021-4 | 0.880% | 6/15/26 | 2,993 | 2,961 |
| ³ Morgan Stanley Capital I Trust Series 2019-L2 | 3.806% | 3/15/52 | 3,025 | 2,791 | ³ Santander Drive Auto Receivables Trust Series 2021-4 | 1.260% | 2/16/27 | 2,550 | 2,455 |
| ³ Morgan Stanley Capital I Trust Series 2019-L2 | 4.071% | 3/15/52 | 6,700 | 6,193 | ³ Santander Drive Auto Receivables Trust Series 2021-4 | 1.670% | 10/15/27 | 1,100 | 1,017 |
| ³ Morgan Stanley Capital I Trust Series 2019-L3 | 3.127% | 11/15/52 | 8,435 | 7,288 | ³ Santander Drive Auto Receivables Trust Series 2022-1 | 2.360% | 8/17/26 | 3,425 | 3,351 |
| ³ Morgan Stanley Capital I Trust Series 2020-HR8 | 2.041% | 7/15/53 | 7,000 | 5,602 | ³ Santander Drive Auto Receivables Trust Series 2022-1 | 2.560% | 4/17/28 | 1,700 | 1,613 |
| ³ Morgan Stanley Capital I Trust Series 2020-L4 | 2.698% | 2/15/53 | 8,495 | 7,108 | ³ Santander Drive Auto Receivables Trust Series 2022-2 | 3.440% | 9/15/27 | 3,000 | 2,906 |
| ³ Morgan Stanley Capital I Trust Series 2020-L4 | 2.880% | 2/15/53 | 1,275 | 1,013 | ³ Santander Drive Auto Receivables Trust Series 2022-2 | 3.760% | 7/16/29 | 2,125 | 2,013 |
| ³ Morgan Stanley Capital I Trust Series 2021-L6 | 2.444% | 6/15/54 | 4,275 | 3,424 | ³ Santander Drive Auto Receivables Trust Series 2022-3 | 4.130% | 8/16/27 | 2,275 | 2,213 |
| ³ Morgan Stanley Capital I Trust Series 2021-L6 | 2.749% | 6/15/54 | 750 | 584 | ³ Santander Drive Auto Receivables Trust Series 2022-5 | 4.430% | 3/15/27 | 1,550 | 1,519 |
| ³ Morgan Stanley Capital I Trust Series 2021-L6 | 2.951% | 6/15/54 | 450 | 340 | ³ Santander Drive Auto Receivables Trust Series 2022-5 | 4.740% | 10/16/28 | 1,675 | 1,622 |
| ³ Morgan Stanley Capital I Trust Series 2021-L7 | 2.574% | 10/15/54 | 8,465 | 6,824 | ³ Santander Drive Auto Receivables Trust Series 2022-6 | 4.720% | 6/15/27 | 675 | 660 |
| ³ Morgan Stanley Capital I Trust Series 2022-L8 | 3.921% | 4/15/55 | 8,550 | 7,563 | ³ Santander Drive Auto Receivables Trust Series 2022-6 | 4.960% | 11/15/28 | 850 | 825 |
| ³ MSWF Commercial Mortgage Trust Series 2023-1 | 5.752% | 5/15/56 | 4,350 | 4,461 | ³ Santander Drive Auto Receivables Trust Series 2023-1 | 4.880% | 4/15/27 | 8,575 | 8,461 |
| ³ MSWF Commercial Mortgage Trust Series 2023-1 | 6.199% | 5/15/56 | 3,000 | 3,027 | ³ Santander Drive Auto Receivables Trust Series 2023-1 | 4.980% | 2/15/28 | 1,275 | 1,250 |
| ³ Nissan Auto Lease Trust Series 2021-A | 0.520% | 8/15/24 | 2,025 | 2,011 | ³ Santander Drive Auto Receivables Trust Series 2023-1 | 5.090% | 5/15/30 | 1,345 | 1,312 |
| ³ Nissan Auto Lease Trust Series 2021-A | 0.650% | 7/15/26 | 850 | 832 | ³ Santander Drive Auto Receivables Trust Series 2023-2 | 5.210% | 7/15/27 | 1,400 | 1,383 |
| ³ Nissan Auto Lease Trust Series 2022-A | 3.870% | 7/15/27 | 1,075 | 1,050 | ³ Santander Drive Auto Receivables Trust Series 2023-2 | 5.240% | 5/15/28 | 875 | 858 |
| ³ Nissan Auto Lease Trust Series 2023-A | 4.910% | 1/15/26 | 2,900 | 2,868 | ³ Santander Drive Auto Receivables Trust Series 2023-2 | 5.470% | 12/16/30 | 875 | 859 |
| ³ Nissan Auto Lease Trust Series 2023-A | 4.800% | 7/15/27 | 925 | 910 | ³ SG Commercial Mortgage Securities Trust Series 2016-C5 | 3.055% | 10/10/48 | 5,975 | 5,430 |
| ³ Nissan Auto Lease Trust Series 2023-B | 5.690% | 7/15/26 | 1,875 | 1,871 | ³ Synchrony Card Funding LLC Series 2022-A1 | 3.370% | 4/15/28 | 10,725 | 10,339 |
| ³ Nissan Auto Lease Trust Series 2023-B | 5.610% | 11/15/27 | 550 | 548 | ³ Toyota Auto Receivables Owner Trust Series 2020-A | 1.680% | 5/15/25 | 3,562 | 3,519 |
| ³ Nissan Auto Receivables Owner Trust Series 2019-C | 1.950% | 5/15/26 | 1,259 | 1,244 | ³ Toyota Auto Receivables Owner Trust Series 2020-B | 1.360% | 8/15/24 | 33 | 33 |
| ³ Nissan Auto Receivables Owner Trust Series 2020-B | 0.550% | 7/15/24 | 15 | 15 | ³ Toyota Auto Receivables Owner Trust Series 2020-C | 0.440% | 10/15/24 | 222 | 220 |
| ³ Nissan Auto Receivables Owner Trust Series 2020-B | 0.710% | 2/16/27 | 600 | 589 | ³ Toyota Auto Receivables Owner Trust Series 2020-D | 0.350% | 1/15/25 | 663 | 656 |
| ³ Nissan Auto Receivables Owner Trust Series 2021-A | 0.330% | 10/15/25 | 4,253 | 4,131 | ³ Toyota Auto Receivables Owner Trust Series 2020-D | 0.470% | 1/15/26 | 645 | 616 |
| ³ Nissan Auto Receivables Owner Trust Series 2021-A | 0.570% | 9/15/27 | 2,650 | 2,431 | ³ Toyota Auto Receivables Owner Trust Series 2021-A | 0.260% | 5/15/25 | 1,110 | 1,085 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ Toyota Auto Receivables Owner Trust Series 2021-A | 0.390% | 6/15/26 | 1,100 | 1,032 | ³ UBS Commercial Mortgage Trust Series 2018-C14 | 4.448% | 12/15/51 | 10,250 | 9,682 |
| ³ Toyota Auto Receivables Owner Trust Series 2021-B | 0.260% | 11/17/25 | 11,801 | 11,433 | ³ UBS Commercial Mortgage Trust Series 2018-C15 | 4.341% | 12/15/51 | 9,375 | 8,861 |
| ³ Toyota Auto Receivables Owner Trust Series 2021-B | 0.530% | 10/15/26 | 2,125 | 1,966 | ³ UBS Commercial Mortgage Trust Series 2019-C16 | 3.605% | 4/15/52 | 4,200 | 3,739 |
| ³ Toyota Auto Receivables Owner Trust Series 2021-C | 0.430% | 1/15/26 | 5,413 | 5,214 | ³ UBS Commercial Mortgage Trust Series 2019-C16 | 3.887% | 4/15/52 | 1,250 | 1,094 |
| ³ Toyota Auto Receivables Owner Trust Series 2021-C | 0.720% | 1/15/27 | 1,300 | 1,181 | ³ UBS Commercial Mortgage Trust Series 2019-C17 | 2.921% | 10/15/52 | 4,910 | 4,217 |
| ³ Toyota Auto Receivables Owner Trust Series 2021-D | 0.710% | 4/15/26 | 2,975 | 2,853 | ³ UBS Commercial Mortgage Trust Series 2019-C18 | 3.035% | 12/15/52 | 2,850 | 2,452 |
| ³ Toyota Auto Receivables Owner Trust Series 2021-D | 1.020% | 3/15/27 | 950 | 862 | ³ UBS Commercial Mortgage Trust Series 2019-C18 | 3.378% | 12/15/52 | 1,700 | 1,425 |
| ³ Toyota Auto Receivables Owner Trust Series 2022-B | 2.930% | 9/15/26 | 3,850 | 3,723 | ³ Verizon Master Trust Series 2021-1 | 0.500% | 5/20/27 | 28,975 | 27,671 |
| ³ Toyota Auto Receivables Owner Trust Series 2022-B | 3.110% | 8/16/27 | 875 | 830 | ³ Verizon Master Trust Series 2021-2 | 0.990% | 4/20/28 | 17,700 | 16,659 |
| ³ Toyota Auto Receivables Owner Trust Series 2022-C | 3.760% | 4/15/27 | 3,200 | 3,110 | ³ Verizon Master Trust Series 2022-2 | 1.530% | 7/20/28 | 7,050 | 6,617 |
| ³ Toyota Auto Receivables Owner Trust Series 2022-C | 3.770% | 2/15/28 | 525 | 505 | ³ Verizon Master Trust Series 2022-4 | 3.400% | 11/20/28 | 9,800 | 9,439 |
| ³ Toyota Auto Receivables Owner Trust Series 2023-A | 4.630% | 9/15/27 | 2,775 | 2,743 | ³ Verizon Master Trust Series 2022-6 | 3.670% | 1/22/29 | 5,925 | 5,745 |
| ³ Toyota Auto Receivables Owner Trust Series 2023-A | 4.420% | 8/15/28 | 1,075 | 1,053 | ³ Verizon Master Trust Series 2023-1 | 4.490% | 1/22/29 | 10,700 | 10,507 |
| ³ Toyota Auto Receivables Owner Trust Series 2023-B | 4.710% | 2/15/28 | 3,350 | 3,310 | ³ Verizon Master Trust Series 2023-2 | 4.890% | 4/13/28 | 4,550 | 4,508 |
| ³ Toyota Auto Receivables Owner Trust Series 2023-B | 4.660% | 9/15/28 | 1,300 | 1,283 | ³ Verizon Master Trust Series 2023-4 | 5.160% | 6/20/29 | 9,870 | 9,846 |
| ³ UBS Commercial Mortgage Trust Series 2017-C1 | 3.460% | 6/15/50 | 7,950 | 7,248 | ³ Verizon Owner Trust Series 2020-C | 0.410% | 4/21/25 | 2,763 | 2,736 |
| ³ UBS Commercial Mortgage Trust Series 2017-C1 | 3.724% | 6/15/50 | 3,400 | 3,062 | ³ Volkswagen Auto Loan Enhanced Trust Series 2020-1 | 0.980% | 11/20/24 | 122 | 121 |
| ³ UBS Commercial Mortgage Trust Series 2017-C2 | 3.487% | 8/15/50 | 5,850 | 5,271 | ³ Volkswagen Auto Loan Enhanced Trust Series 2021-1 | 1.020% | 6/22/26 | 6,170 | 5,941 |
| ³ UBS Commercial Mortgage Trust Series 2017-C2 | 3.740% | 8/15/50 | 1,550 | 1,336 | ³ Volkswagen Auto Loan Enhanced Trust Series 2021-1 | 1.260% | 10/20/28 | 850 | 782 |
| ³ UBS Commercial Mortgage Trust Series 2017-C3 | 3.426% | 8/15/50 | 7,325 | 6,673 | ³ Volkswagen Auto Loan Enhanced Trust Series 2023-1 | 5.020% | 6/20/28 | 2,625 | 2,614 |
| ³ UBS Commercial Mortgage Trust Series 2017-C3 | 3.739% | 8/15/50 | 2,900 | 2,603 | ³ Volkswagen Auto Loan Enhanced Trust Series 2023-1 | 5.010% | 1/22/30 | 725 | 723 |
| ³ UBS Commercial Mortgage Trust Series 2017-C4 | 3.301% | 10/15/50 | 4,282 | 3,945 | ³ Wells Fargo Commercial Mortgage Trust Series 2014-LC16 | 3.477% | 8/15/50 | 128 | 127 |
| ³ UBS Commercial Mortgage Trust Series 2017-C4 | 3.563% | 10/15/50 | 5,875 | 5,415 | ³ Wells Fargo Commercial Mortgage Trust Series 2014-LC16 | 3.817% | 8/15/50 | 12,090 | 11,721 |
| ³ UBS Commercial Mortgage Trust Series 2017-C4 | 3.836% | 10/15/50 | 2,594 | 2,317 | ³ Wells Fargo Commercial Mortgage Trust Series 2014-LC16 | 4.020% | 8/15/50 | 400 | 382 |
| ³ UBS Commercial Mortgage Trust Series 2017-C5 | 3.474% | 11/15/50 | 3,950 | 3,518 | ³ Wells Fargo Commercial Mortgage Trust Series 2014-LC18 | 3.244% | 12/15/47 | 386 | 378 |
| ³ UBS Commercial Mortgage Trust Series 2017-C7 | 3.679% | 12/15/50 | 5,700 | 5,091 | ³ Wells Fargo Commercial Mortgage Trust Series 2014-LC18 | 3.405% | 12/15/47 | 3,725 | 3,561 |
| ³ UBS Commercial Mortgage Trust Series 2017-C7 | 4.061% | 12/15/50 | 3,000 | 2,712 | ³ Wells Fargo Commercial Mortgage Trust Series 2014-LC18 | 3.808% | 12/15/47 | 10,875 | 10,215 |
| ³ UBS Commercial Mortgage Trust Series 2018-C8 | 3.720% | 2/15/51 | 4,901 | 4,485 | ³ Wells Fargo Commercial Mortgage Trust Series 2015-C26 | 2.991% | 2/15/48 | 1,145 | 1,117 |
| ³ UBS Commercial Mortgage Trust Series 2018-C8 | 3.983% | 2/15/51 | 2,500 | 2,258 | ³ Wells Fargo Commercial Mortgage Trust Series 2015-C26 | 3.166% | 2/15/48 | 2,075 | 1,974 |
| ³ UBS Commercial Mortgage Trust Series 2018-C8 | 4.215% | 2/15/51 | 3,250 | 2,997 | ³ Wells Fargo Commercial Mortgage Trust Series 2015-C26 | 3.580% | 2/15/48 | 1,500 | 1,414 |
| ³ UBS Commercial Mortgage Trust Series 2018-C9 | 4.117% | 3/15/51 | 12,275 | 11,389 | ³ Wells Fargo Commercial Mortgage Trust Series 2015-C28 | 3.540% | 5/15/48 | 7,707 | 7,320 |
| ³ UBS Commercial Mortgage Trust Series 2018-C10 | 4.313% | 5/15/51 | 8,250 | 7,763 | ³ Wells Fargo Commercial Mortgage Trust Series 2015-C28 | 3.872% | 5/15/48 | 1,040 | 980 |
| ³ UBS Commercial Mortgage Trust Series 2018-C11 | 4.241% | 6/15/51 | 1,550 | 1,426 | ³ Wells Fargo Commercial Mortgage Trust Series 2015-C29 | 3.400% | 6/15/48 | 1,347 | 1,313 |
| ³ UBS Commercial Mortgage Trust Series 2018-C12 | 4.296% | 8/15/51 | 10,265 | 9,490 | | | | | |
| ³ UBS Commercial Mortgage Trust Series 2018-C12 | 4.587% | 8/15/51 | 4,000 | 3,651 | | | | | |
| ³ UBS Commercial Mortgage Trust Series 2018-C13 | 4.208% | 10/15/51 | 1,388 | 1,379 | | | | | |
| ³ UBS Commercial Mortgage Trust Series 2018-C13 | 4.334% | 10/15/51 | 9,825 | 9,169 | | | | | |
| ³ UBS Commercial Mortgage Trust Series 2018-C13 | 4.585% | 10/15/51 | 1,750 | 1,588 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-C29 | 3.637% | 6/15/48 | 1,250 | 1,185 | ³ Wells Fargo Commercial Mortgage Trust Series 2016-LC24 | 2.825% | 10/15/49 | 1,917 | 1,824 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-C30 | 3.411% | 9/15/58 | 932 | 886 | ³ Wells Fargo Commercial Mortgage Trust Series 2016-LC24 | 2.942% | 10/15/49 | 6,529 | 5,967 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-C30 | 3.664% | 9/15/58 | 3,015 | 2,855 | ³ Wells Fargo Commercial Mortgage Trust Series 2016-LC25 | 3.640% | 12/15/59 | 1,020 | 949 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-C31 | 3.695% | 11/15/48 | 2,861 | 2,699 | ³ Wells Fargo Commercial Mortgage Trust Series 2016-NXS6 | 2.918% | 11/15/49 | 455 | 416 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-LC20 | 2.978% | 4/15/50 | 329 | 321 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C38 | 3.453% | 7/15/50 | 16,405 | 15,015 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-LC20 | 3.184% | 4/15/50 | 4,535 | 4,292 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C38 | 3.665% | 7/15/50 | 4,556 | 3,999 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-LC20 | 3.719% | 4/15/50 | 1,900 | 1,725 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C39 | 3.418% | 9/15/50 | 7,175 | 6,536 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-LC22 | 3.571% | 9/15/58 | 599 | 583 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C39 | 3.702% | 9/15/50 | 3,900 | 3,383 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-LC22 | 3.839% | 9/15/58 | 2,000 | 1,900 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C40 | 3.317% | 10/15/50 | 3,925 | 3,601 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-LC22 | 4.207% | 9/15/58 | 1,775 | 1,690 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C40 | 3.581% | 10/15/50 | 5,900 | 5,407 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-NXS1 | 2.632% | 5/15/48 | 21 | 21 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C40 | 3.854% | 10/15/50 | 1,575 | 1,417 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-NXS1 | 2.934% | 5/15/48 | 497 | 491 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C41 | 3.472% | 11/15/50 | 10,150 | 9,235 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-NXS1 | 3.148% | 5/15/48 | 1,500 | 1,414 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-C42 | 3.330% | 12/15/50 | 4,815 | 4,353 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-NXS2 | 3.767% | 7/15/58 | 5,000 | 4,733 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-RB1 | 3.635% | 3/15/50 | 10,000 | 9,020 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-P2 | 3.656% | 12/15/48 | 1,456 | 1,404 | ³ Wells Fargo Commercial Mortgage Trust Series 2017-RC1 | 3.631% | 1/15/60 | 15,275 | 14,161 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-P2 | 3.809% | 12/15/48 | 1,800 | 1,698 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C43 | 4.012% | 3/15/51 | 12,250 | 11,371 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2015-SG1 | 3.789% | 9/15/48 | 7,512 | 7,131 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C43 | 4.152% | 3/15/51 | 2,125 | 1,890 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-BNK1 | 2.652% | 8/15/49 | 8,875 | 7,953 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C44 | 4.212% | 5/15/51 | 8,200 | 7,674 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-BNK1 | 2.814% | 8/15/49 | 1,200 | 1,007 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C45 | 4.184% | 6/15/51 | 12,975 | 12,146 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C32 | 3.324% | 1/15/59 | 954 | 926 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C46 | 4.152% | 8/15/51 | 10,575 | 9,899 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C32 | 3.560% | 1/15/59 | 4,200 | 3,950 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C47 | 4.442% | 9/15/61 | 17,050 | 16,136 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C33 | 3.426% | 3/15/59 | 1,450 | 1,355 | ³ Wells Fargo Commercial Mortgage Trust Series 2018-C48 | 4.302% | 1/15/52 | 5,175 | 4,859 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C34 | 3.096% | 6/15/49 | 2,900 | 2,667 | ³ Wells Fargo Commercial Mortgage Trust Series 2019-C49 | 4.023% | 3/15/52 | 10,675 | 9,868 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C36 | 2.807% | 11/15/59 | 1,899 | 1,742 | ³ Wells Fargo Commercial Mortgage Trust Series 2019-C50 | 3.729% | 5/15/52 | 6,075 | 5,491 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C36 | 3.065% | 11/15/59 | 1,450 | 1,321 | ³ Wells Fargo Commercial Mortgage Trust Series 2019-C51 | 3.311% | 6/15/52 | 8,750 | 7,627 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2016-C37 | 3.794% | 12/15/49 | 2,900 | 2,713 | ³ Wells Fargo Commercial Mortgage Trust Series 2019-C52 | 2.892% | 8/15/52 | 1,610 | 1,384 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|---|--------|---------------|--|-----------------------|
| ³ Wells Fargo Commercial Mortgage Trust Series 2019-C52 | 3.143% | 8/15/52 | 3,775 | 3,002 | ³ WFRBS Commercial Mortgage Trust Series 2014-C24 | 3.607% | 11/15/47 | 2,075 | 1,992 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2019-C53 | 3.040% | 10/15/52 | 8,225 | 7,112 | ³ WFRBS Commercial Mortgage Trust Series 2014-C25 | 3.631% | 11/15/47 | 5,000 | 4,792 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2019-C54 | 3.146% | 12/15/52 | 4,985 | 4,334 | ³ WFRBS Commercial Mortgage Trust Series 2014-LC14 | 3.522% | 3/15/47 | 111 | 110 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2020-C55 | 2.725% | 2/15/53 | 8,735 | 7,344 | ³ WFRBS Commercial Mortgage Trust Series 2014-LC14 | 4.045% | 3/15/47 | 4,415 | 4,366 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2020-C56 | 2.448% | 6/15/53 | 1,565 | 1,286 | ³ WFRBS Commercial Mortgage Trust Series 2014-LC14 | 4.351% | 3/15/47 | 1,840 | 1,804 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2020-C58 | 2.092% | 7/15/53 | 1,990 | 1,579 | ³ World Omni Auto Receivables Trust Series 2019-C | 1.960% | 12/16/24 | 80 | 80 |
| ³ Wells Fargo Commercial Mortgage Trust Series 2021-C59 | 2.626% | 4/15/54 | 4,650 | 3,788 | ³ World Omni Auto Receivables Trust Series 2019-C | 2.030% | 12/15/25 | 1,400 | 1,387 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C14 | 3.488% | 6/15/46 | 613 | 576 | ³ World Omni Auto Receivables Trust Series 2020-B | 0.630% | 5/15/25 | 423 | 417 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C15 | 4.358% | 8/15/46 | 660 | 618 | ³ World Omni Auto Receivables Trust Series 2020-B | 0.820% | 1/15/26 | 425 | 408 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C16 | 4.415% | 9/15/46 | 1,139 | 1,134 | ³ World Omni Auto Receivables Trust Series 2020-C | 0.480% | 11/17/25 | 816 | 798 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C16 | 4.668% | 9/15/46 | 2,530 | 2,463 | ³ World Omni Auto Receivables Trust Series 2020-C | 0.610% | 10/15/26 | 775 | 728 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C17 | 3.558% | 12/15/46 | 15 | 15 | ³ World Omni Auto Receivables Trust Series 2021-A | 0.300% | 1/15/26 | 1,234 | 1,197 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C17 | 4.023% | 12/15/46 | 925 | 919 | ³ World Omni Auto Receivables Trust Series 2021-A | 0.480% | 9/15/26 | 675 | 622 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C17 | 4.255% | 12/15/46 | 725 | 718 | ³ World Omni Auto Receivables Trust Series 2021-B | 0.420% | 6/15/26 | 2,946 | 2,833 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C17 | 4.788% | 12/15/46 | 725 | 711 | ³ World Omni Auto Receivables Trust Series 2021-C | 0.440% | 8/17/26 | 3,595 | 3,457 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C18 | 4.162% | 12/15/46 | 7,268 | 7,172 | ³ World Omni Auto Receivables Trust Series 2021-C | 0.640% | 9/15/27 | 1,500 | 1,368 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C18 | 4.387% | 12/15/46 | 375 | 368 | ³ World Omni Auto Receivables Trust Series 2021-D | 0.810% | 10/15/26 | 4,225 | 4,053 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-C18 | 4.996% | 12/15/46 | 563 | 548 | ³ World Omni Auto Receivables Trust Series 2021-D | 1.100% | 11/15/27 | 2,600 | 2,370 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-UBS1 | 4.079% | 3/15/46 | 1,266 | 1,260 | ³ World Omni Auto Receivables Trust Series 2022-A | 1.660% | 5/17/27 | 4,275 | 4,086 |
| ³ WFRBS Commercial Mortgage Trust Series 2013-UBS1 | 5.195% | 3/15/46 | 375 | 371 | ³ World Omni Auto Receivables Trust Series 2022-A | 1.900% | 3/15/28 | 425 | 388 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C19 | 3.618% | 3/15/47 | 56 | 56 | ³ World Omni Auto Receivables Trust Series 2022-B | 3.250% | 7/15/27 | 3,650 | 3,527 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C19 | 4.101% | 3/15/47 | 1,450 | 1,427 | ³ World Omni Auto Receivables Trust Series 2022-B | 3.440% | 3/15/28 | 1,300 | 1,243 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C19 | 4.723% | 3/15/47 | 475 | 433 | ³ World Omni Auto Receivables Trust Series 2022-C | 3.660% | 10/15/27 | 2,125 | 2,059 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C20 | 3.638% | 5/15/47 | 118 | 117 | ³ World Omni Auto Receivables Trust Series 2022-C | 3.680% | 9/15/28 | 1,075 | 1,019 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C20 | 3.723% | 5/15/47 | 981 | 962 | ³ World Omni Auto Receivables Trust Series 2023-A | 4.830% | 5/15/28 | 4,950 | 4,886 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C20 | 3.995% | 5/15/47 | 1,150 | 1,118 | ³ World Omni Auto Receivables Trust Series 2023-A | 4.660% | 5/15/29 | 1,325 | 1,303 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C21 | 4.176% | 5/15/47 | 1,220 | 1,183 | ³ World Omni Auto Receivables Trust Series 2023-B | 4.660% | 5/15/28 | 3,525 | 3,480 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C21 | 3.410% | 8/15/47 | 1,364 | 1,330 | ³ World Omni Auto Receivables Trust Series 2023-B | 4.680% | 5/15/29 | 3,450 | 3,375 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C21 | 3.678% | 8/15/47 | 3,000 | 2,903 | ³ World Omni Automobile Lease Securitization Trust Series 2021-A | 0.420% | 8/15/24 | 1,520 | 1,499 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C22 | 3.752% | 9/15/57 | 7,572 | 7,280 | ³ World Omni Automobile Lease Securitization Trust Series 2021-A | 0.500% | 11/16/26 | 875 | 853 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C22 | 4.371% | 9/15/57 | 1,200 | 1,079 | ³ World Omni Automobile Lease Securitization Trust Series 2023-A | 5.070% | 9/15/26 | 3,000 | 2,977 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C23 | 3.636% | 10/15/57 | 480 | 472 | ³ World Omni Automobile Lease Securitization Trust Series 2023-A | 5.040% | 7/17/28 | 650 | 645 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C23 | 3.917% | 10/15/57 | 1,150 | 1,110 | ³ World Omni Select Auto Trust Series 2021-A | 0.530% | 3/15/27 | 1,079 | 1,045 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C23 | 4.210% | 10/15/57 | 800 | 768 | ³ World Omni Select Auto Trust Series 2023-A | 5.650% | 7/17/28 | 4,325 | 4,331 |
| ³ WFRBS Commercial Mortgage Trust Series 2014-C24 | 3.428% | 11/15/47 | 787 | 762 | ³ World Omni Select Auto Trust Series 2023-A | 6.000% | 1/16/29 | 2,150 | 2,143 |
| | | | | | | | | Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,341,762) | |
| | | | | | | | | 5,708,536 | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------------|--------|---------------|---------------------|-----------------------|--------------------------------------|--------|---------------|---------------------|-----------------------|
| Corporate Bonds (26.2%) | | | | | | | | | |
| Communications (2.3%) | | | | | | | | | |
| | 3.400% | 9/15/26 | 8,000 | 7,623 | British Telecommunications plc | 5.125% | 12/4/28 | 4,200 | 4,120 |
| | 3.400% | 6/15/27 | 1,700 | 1,606 | British Telecommunications plc | 9.625% | 12/15/30 | 28,483 | 34,951 |
| | 1.350% | 9/15/30 | 3,800 | 3,041 | Charter Communications Operating LLC | 4.908% | 7/23/25 | 42,042 | 41,229 |
| | 4.500% | 6/15/47 | 4,930 | 4,540 | Charter Communications Operating LLC | 3.750% | 2/15/28 | 26,330 | 24,167 |
| | 2.500% | 9/15/50 | 16,100 | 10,340 | Charter Communications Operating LLC | 4.200% | 3/15/28 | 12,250 | 11,487 |
| | 0.450% | 8/15/25 | 9,500 | 8,692 | Charter Communications Operating LLC | 2.250% | 1/15/29 | 13,000 | 10,827 |
| | 1.998% | 8/15/26 | 7,675 | 7,103 | Charter Communications Operating LLC | 5.050% | 3/30/29 | 15,917 | 15,177 |
| | 0.800% | 8/15/27 | 12,295 | 10,647 | Charter Communications Operating LLC | 2.800% | 4/1/31 | 13,655 | 11,006 |
| | 1.100% | 8/15/30 | 20,600 | 16,663 | Charter Communications Operating LLC | 2.300% | 2/1/32 | 15,200 | 11,500 |
| | 1.900% | 8/15/40 | 15,000 | 10,323 | Charter Communications Operating LLC | 4.400% | 4/1/33 | 9,700 | 8,516 |
| | 2.050% | 8/15/50 | 26,687 | 16,663 | Charter Communications Operating LLC | 6.384% | 10/23/35 | 21,400 | 20,888 |
| | 2.250% | 8/15/60 | 18,000 | 10,935 | Charter Communications Operating LLC | 5.375% | 4/1/38 | 8,925 | 7,592 |
| | 3.625% | 4/22/29 | 7,600 | 6,962 | Charter Communications Operating LLC | 3.500% | 6/1/41 | 7,000 | 4,729 |
| | 2.875% | 5/7/30 | 6,200 | 5,392 | Charter Communications Operating LLC | 6.484% | 10/23/45 | 30,034 | 28,279 |
| | 4.700% | 7/21/32 | 7,800 | 7,523 | Charter Communications Operating LLC | 5.375% | 5/1/47 | 23,009 | 19,014 |
| | 6.375% | 3/1/35 | 8,615 | 9,429 | Charter Communications Operating LLC | 5.750% | 4/1/48 | 30,850 | 26,390 |
| | 6.125% | 11/15/37 | 2,850 | 3,036 | Charter Communications Operating LLC | 5.125% | 7/1/49 | 20,300 | 15,922 |
| | 6.125% | 3/30/40 | 19,236 | 20,482 | Charter Communications Operating LLC | 4.800% | 3/1/50 | 42,060 | 31,650 |
| | 4.375% | 7/16/42 | 10,725 | 9,432 | Charter Communications Operating LLC | 3.700% | 4/1/51 | 36,550 | 23,195 |
| | 4.375% | 4/22/49 | 22,780 | 19,842 | Charter Communications Operating LLC | 3.900% | 6/1/52 | 20,700 | 13,487 |
| | 3.875% | 1/15/26 | 13,100 | 12,661 | Charter Communications Operating LLC | 5.250% | 4/1/53 | 5,700 | 4,601 |
| | 5.539% | 2/20/26 | 22,000 | 22,005 | Charter Communications Operating LLC | 6.834% | 10/23/55 | 6,025 | 5,682 |
| | 1.700% | 3/25/26 | 30,900 | 28,152 | Charter Communications Operating LLC | 3.850% | 4/1/61 | 23,000 | 13,970 |
| | 3.800% | 2/15/27 | 17,926 | 17,133 | Charter Communications Operating LLC | 4.400% | 12/1/61 | 17,200 | 11,570 |
| | 4.250% | 3/1/27 | 11,658 | 11,335 | Charter Communications Operating LLC | 3.950% | 6/30/62 | 15,010 | 9,249 |
| | 2.300% | 6/1/27 | 22,330 | 20,094 | Comcast Corp. | 5.500% | 4/1/63 | 5,675 | 4,554 |
| | 1.650% | 2/1/28 | 37,901 | 32,607 | Comcast Corp. | 3.375% | 8/15/25 | 29,213 | 28,204 |
| | 4.100% | 2/15/28 | 15,722 | 15,059 | Comcast Corp. | 3.950% | 10/15/25 | 37,457 | 36,500 |
| | 4.350% | 3/1/29 | 31,933 | 30,662 | Comcast Corp. | 3.150% | 3/1/26 | 13,800 | 13,227 |
| | 4.300% | 2/15/30 | 33,231 | 31,553 | Comcast Corp. | 2.350% | 1/15/27 | 31,886 | 29,302 |
| | 2.750% | 6/1/31 | 30,160 | 25,454 | Comcast Corp. | 3.300% | 2/1/27 | 19,195 | 18,223 |
| | 2.250% | 2/1/32 | 16,500 | 13,116 | Comcast Corp. | 3.300% | 4/1/27 | 6,000 | 5,675 |
| | 2.550% | 12/1/33 | 42,320 | 33,119 | Comcast Corp. | 3.150% | 2/15/28 | 21,300 | 19,881 |
| | 4.500% | 5/15/35 | 26,975 | 24,785 | Comcast Corp. | 3.550% | 5/1/28 | 7,027 | 6,658 |
| | 4.900% | 8/15/37 | 15,625 | 14,659 | Comcast Corp. | 4.150% | 10/15/28 | 58,406 | 56,594 |
| | 4.850% | 3/1/39 | 19,600 | 18,058 | Comcast Corp. | 4.550% | 1/15/29 | 10,611 | 10,427 |
| | 3.500% | 6/1/41 | 50,600 | 38,876 | Comcast Corp. | 2.650% | 2/1/30 | 21,500 | 18,819 |
| | 4.300% | 12/15/42 | 16,890 | 14,342 | Comcast Corp. | 3.400% | 4/1/30 | 26,955 | 24,785 |
| | 4.650% | 6/1/44 | 14,105 | 12,283 | Comcast Corp. | 4.250% | 10/15/30 | 16,075 | 15,481 |
| | 4.350% | 6/15/45 | 15,749 | 13,195 | Comcast Corp. | 1.950% | 1/15/31 | 15,866 | 12,972 |
| | 4.750% | 5/15/46 | 56,750 | 50,121 | Comcast Corp. | 1.500% | 2/15/31 | 10,100 | 8,039 |
| | 5.150% | 11/15/46 | 6,241 | 5,809 | Comcast Corp. | 5.500% | 11/15/32 | 15,000 | 15,588 |
| | 4.500% | 3/9/48 | 20,763 | 17,571 | Comcast Corp. | 4.250% | 1/15/33 | 18,835 | 17,909 |
| | 4.550% | 3/9/49 | 17,065 | 14,473 | Comcast Corp. | 7.050% | 3/15/33 | 2,200 | 2,538 |
| | 3.650% | 6/1/51 | 41,600 | 30,522 | Comcast Corp. | 4.800% | 5/15/33 | 10,409 | 10,301 |
| | 3.500% | 9/15/53 | 84,945 | 60,138 | Comcast Corp. | 4.200% | 8/15/34 | 5,900 | 5,500 |
| | 3.550% | 9/15/55 | 79,900 | 55,937 | Comcast Corp. | 5.650% | 6/15/35 | 6,890 | 7,223 |
| | 3.800% | 12/1/57 | 67,016 | 48,474 | Comcast Corp. | 4.400% | 8/15/35 | 17,305 | 16,295 |
| | 3.650% | 9/15/59 | 70,707 | 49,186 | Comcast Corp. | 6.500% | 11/15/35 | 2,791 | 3,133 |
| | 3.850% | 6/1/60 | 22,790 | 16,531 | Comcast Corp. | 3.200% | 7/15/36 | 9,475 | 7,786 |
| | 3.875% | 9/29/23 | 6,400 | 6,367 | | | | | |
| | 3.075% | 4/7/25 | 800 | 763 | | | | | |
| | 4.125% | 6/30/25 | 100 | 97 | | | | | |
| | 1.720% | 4/9/26 | 9,000 | 8,134 | | | | | |
| | 1.625% | 2/23/27 | 2,033 | 1,787 | | | | | |
| | 3.625% | 7/6/27 | 5,375 | 5,048 | | | | | |
| | 4.375% | 3/29/28 | 4,025 | 3,859 | | | | | |
| | 4.875% | 11/14/28 | 4,365 | 4,264 | | | | | |
| | 3.425% | 4/7/30 | 3,436 | 3,081 | | | | | |
| | 2.375% | 10/9/30 | 5,000 | 4,139 | | | | | |
| | 2.375% | 8/23/31 | 7,400 | 6,016 | | | | | |
| | 5.100% | 5/11/33 | 54,000 | 53,371 | | | | | |
| | 3.650% | 3/17/51 | 5,000 | 3,805 | | | | | |
| | 3.200% | 2/15/52 | 5,500 | 3,793 | | | | | |
| | 3.650% | 3/15/25 | 7,850 | 7,624 | | | | | |
| | 3.600% | 6/1/26 | 11,245 | 10,845 | | | | | |
| | 3.550% | 3/15/28 | 170 | 160 | | | | | |
| | 4.625% | 4/13/30 | 27,100 | 26,428 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|---|--------|---------------|---------------------|-----------------------|---|------------------------------------|---------------|---------------------|-----------------------|--------|
| Comcast Corp. | 6.450% | 3/15/37 | 8,723 | 9,593 | | Meta Platforms Inc. | 4.950% | 5/15/33 | 19,000 | 18,973 |
| Comcast Corp. | 3.900% | 3/1/38 | 11,000 | 9,556 | | Meta Platforms Inc. | 4.450% | 8/15/52 | 28,900 | 25,167 |
| Comcast Corp. | 4.600% | 10/15/38 | 31,065 | 28,965 | | Meta Platforms Inc. | 5.600% | 5/15/53 | 26,527 | 27,239 |
| Comcast Corp. | 3.250% | 11/1/39 | 16,000 | 12,694 | | Meta Platforms Inc. | 4.650% | 8/15/62 | 15,700 | 13,784 |
| Comcast Corp. | 3.750% | 4/1/40 | 20,050 | 16,891 | | Meta Platforms Inc. | 5.750% | 5/15/63 | 18,569 | 19,198 |
| Comcast Corp. | 4.650% | 7/15/42 | 16,000 | 14,758 | | NBCUniversal Media LLC | 4.450% | 1/15/43 | 12,500 | 11,213 |
| Comcast Corp. | 4.600% | 8/15/45 | 14,092 | 12,806 | | Netflix Inc. | 4.375% | 11/15/26 | 21,587 | 21,096 |
| Comcast Corp. | 3.400% | 7/15/46 | 14,423 | 10,943 | | Netflix Inc. | 4.875% | 4/15/28 | 23,761 | 23,508 |
| Comcast Corp. | 4.000% | 8/15/47 | 12,675 | 10,572 | | Netflix Inc. | 5.875% | 11/15/28 | 12,153 | 12,600 |
| Comcast Corp. | 3.969% | 11/1/47 | 25,986 | 21,585 | | Netflix Inc. | 6.375% | 5/15/29 | 3,986 | 4,216 |
| Comcast Corp. | 4.000% | 3/1/48 | 10,725 | 8,950 | 7 | Netflix Inc. | 5.375% | 11/15/29 | 6,600 | 6,623 |
| Comcast Corp. | 4.700% | 10/15/48 | 12,286 | 11,553 | 7 | Netflix Inc. | 4.875% | 6/15/30 | 13,500 | 13,304 |
| Comcast Corp. | 3.999% | 11/1/49 | 33,446 | 27,764 | | Omnicom Group Inc. | 3.650% | 11/1/24 | 12,375 | 12,028 |
| Comcast Corp. | 3.450% | 2/1/50 | 15,950 | 12,175 | | Omnicom Group Inc. | 3.600% | 4/15/26 | 14,726 | 14,145 |
| Comcast Corp. | 2.800% | 1/15/51 | 17,225 | 11,391 | | Omnicom Group Inc. | 2.450% | 4/30/30 | 9,663 | 8,107 |
| Comcast Corp. | 2.887% | 11/1/51 | 47,234 | 31,681 | | Omnicom Group Inc. | 4.200% | 6/1/30 | 4,900 | 4,590 |
| Comcast Corp. | 2.450% | 8/15/52 | 14,475 | 8,853 | | Omnicom Group Inc. | 2.600% | 8/1/31 | 8,000 | 6,637 |
| Comcast Corp. | 4.049% | 11/1/52 | 20,932 | 17,411 | | Orange SA | 9.000% | 3/1/31 | 26,215 | 32,209 |
| Comcast Corp. | 5.350% | 5/15/53 | 16,977 | 17,262 | | Orange SA | 5.375% | 1/13/42 | 11,690 | 11,623 |
| Comcast Corp. | 2.937% | 11/1/56 | 60,887 | 39,663 | | Orange SA | 5.500% | 2/6/44 | 9,815 | 9,952 |
| Comcast Corp. | 4.950% | 10/15/58 | 11,739 | 11,288 | | Paramount Global | 4.750% | 5/15/25 | 14,062 | 13,730 |
| Comcast Corp. | 2.650% | 8/15/62 | 9,925 | 5,904 | | Paramount Global | 4.000% | 1/15/26 | 7,225 | 6,885 |
| Comcast Corp. | 2.987% | 11/1/63 | 37,622 | 23,837 | | Paramount Global | 2.900% | 1/15/27 | 17,869 | 16,073 |
| Comcast Corp. | 5.500% | 5/15/64 | 14,855 | 15,053 | | Paramount Global | 3.375% | 2/15/28 | 4,150 | 3,690 |
| Deutsche Telekom International Finance BV | 8.750% | 6/15/30 | 47,657 | 57,088 | | Paramount Global | 3.700% | 6/1/28 | 11,019 | 9,807 |
| Deutsche Telekom International Finance BV | 9.250% | 6/1/32 | 1,000 | 1,272 | | Paramount Global | 4.200% | 6/1/29 | 4,000 | 3,567 |
| Discovery Communications LLC | 3.900% | 11/15/24 | 5,525 | 5,361 | | Paramount Global | 4.950% | 1/15/31 | 20,150 | 18,201 |
| Discovery Communications LLC | 3.450% | 3/15/25 | 7,161 | 6,854 | | Paramount Global | 4.200% | 5/19/32 | 10,670 | 8,945 |
| Discovery Communications LLC | 3.950% | 6/15/25 | 4,768 | 4,584 | | Paramount Global | 5.500% | 5/15/33 | 5,200 | 4,767 |
| Discovery Communications LLC | 4.900% | 3/11/26 | 9,000 | 8,828 | | Paramount Global | 6.875% | 4/30/36 | 10,910 | 10,608 |
| Discovery Communications LLC | 3.950% | 3/20/28 | 28,714 | 26,732 | | Paramount Global | 5.900% | 10/15/40 | 3,375 | 2,921 |
| Discovery Communications LLC | 4.125% | 5/15/29 | 9,900 | 9,076 | | Paramount Global | 4.850% | 7/1/42 | 5,293 | 3,936 |
| Discovery Communications LLC | 3.625% | 5/15/30 | 8,650 | 7,583 | | Paramount Global | 4.375% | 3/15/43 | 15,440 | 10,915 |
| Discovery Communications LLC | 5.000% | 9/20/37 | 5,350 | 4,573 | | Paramount Global | 5.850% | 9/1/43 | 15,499 | 13,219 |
| Discovery Communications LLC | 6.350% | 6/1/40 | 8,215 | 8,020 | | Paramount Global | 5.250% | 4/1/44 | 800 | 608 |
| Discovery Communications LLC | 4.875% | 4/1/43 | 11,665 | 9,418 | | Paramount Global | 4.900% | 8/15/44 | 10,115 | 7,476 |
| Discovery Communications LLC | 5.200% | 9/20/47 | 4,854 | 4,000 | 7 | Paramount Global | 4.600% | 1/15/45 | 1,400 | 995 |
| Discovery Communications LLC | 5.300% | 5/15/49 | 8,485 | 7,043 | | Paramount Global | 4.950% | 5/19/50 | 10,000 | 7,496 |
| Discovery Communications LLC | 4.650% | 5/15/50 | 10,535 | 8,002 | | Rogers Communications Inc. | 2.950% | 3/15/25 | 10,000 | 9,506 |
| Discovery Communications LLC | 4.000% | 9/15/55 | 14,685 | 9,732 | 7 | Rogers Communications Inc. | 3.625% | 12/15/25 | 6,435 | 6,085 |
| Electronic Arts Inc. | 4.800% | 3/1/26 | 3,090 | 3,057 | 7 | Rogers Communications Inc. | 2.900% | 11/15/26 | 1,500 | 1,375 |
| Electronic Arts Inc. | 1.850% | 2/15/31 | 8,500 | 6,873 | | Rogers Communications Inc. | 3.200% | 3/15/27 | 11,000 | 10,224 |
| Electronic Arts Inc. | 2.950% | 2/15/51 | 8,500 | 5,755 | 7 | Rogers Communications Inc. | 3.800% | 3/15/32 | 21,100 | 18,448 |
| Expedia Group Inc. | 5.000% | 2/15/26 | 8,955 | 8,838 | | Rogers Communications Inc. | 7.500% | 8/15/38 | 300 | 331 |
| Expedia Group Inc. | 4.625% | 8/1/27 | 7,000 | 6,793 | | Rogers Communications Inc. | 4.500% | 3/15/42 | 16,100 | 13,359 |
| Expedia Group Inc. | 3.800% | 2/15/28 | 7,958 | 7,450 | | Rogers Communications Inc. | 4.500% | 3/15/43 | 7,615 | 6,312 |
| Expedia Group Inc. | 3.250% | 2/15/30 | 14,355 | 12,487 | | Rogers Communications Inc. | 5.450% | 10/1/43 | 4,000 | 3,688 |
| Expedia Group Inc. | 2.950% | 3/15/31 | 6,642 | 5,622 | | Rogers Communications Inc. | 5.000% | 3/15/44 | 5,000 | 4,427 |
| FactSet Research Systems Inc. | 2.900% | 3/1/27 | 2,000 | 1,836 | | Rogers Communications Inc. | 4.300% | 2/15/48 | 7,850 | 6,146 |
| FactSet Research Systems Inc. | 3.450% | 3/1/32 | 5,500 | 4,699 | 7 | Rogers Communications Inc. | 4.350% | 5/1/49 | 11,050 | 8,780 |
| Fox Corp. | 3.050% | 4/7/25 | 21,105 | 20,206 | | Rogers Communications Inc. | 3.700% | 11/15/49 | 6,151 | 4,374 |
| Fox Corp. | 4.709% | 1/25/29 | 21,325 | 20,738 | | Rogers Communications Inc. | 4.550% | 3/15/52 | 15,900 | 12,857 |
| Fox Corp. | 3.500% | 4/8/30 | 6,648 | 5,982 | | Sprint Capital Corp. | 6.875% | 11/15/28 | 14,417 | 15,287 |
| Fox Corp. | 5.476% | 1/25/39 | 15,500 | 14,484 | | Sprint Capital Corp. | 8.750% | 3/15/32 | 27,884 | 33,702 |
| Fox Corp. | 5.576% | 1/25/49 | 16,820 | 15,729 | | Sprint LLC | 7.625% | 2/15/25 | 13,044 | 13,318 |
| Grupo Televisa SAB | 4.625% | 1/30/26 | 5,420 | 5,255 | | Sprint LLC | 7.625% | 3/1/26 | 10,000 | 10,385 |
| Grupo Televisa SAB | 8.500% | 3/11/32 | 275 | 325 | | Take-Two Interactive Software Inc. | 3.550% | 4/14/25 | 4,000 | 3,858 |
| Grupo Televisa SAB | 6.625% | 1/15/40 | 4,845 | 5,031 | | Take-Two Interactive Software Inc. | 5.000% | 3/28/26 | 14,500 | 14,358 |
| Grupo Televisa SAB | 5.000% | 5/13/45 | 22,660 | 19,527 | | Take-Two Interactive Software Inc. | 3.700% | 4/14/27 | 4,000 | 3,789 |
| Grupo Televisa SAB | 6.125% | 1/31/46 | 4,800 | 4,755 | | Take-Two Interactive Software Inc. | 4.950% | 3/28/28 | 7,300 | 7,219 |
| Grupo Televisa SAB | 5.250% | 5/24/49 | 7,000 | 6,289 | | Take-Two Interactive Software Inc. | 4.000% | 4/14/32 | 3,540 | 3,243 |
| Interpublic Group of Cos. Inc. | 4.200% | 4/15/24 | 4,660 | 4,584 | | TCI Communications Inc. | 7.875% | 2/15/26 | 4,775 | 5,084 |
| Interpublic Group of Cos. Inc. | 4.650% | 10/1/28 | 2,855 | 2,752 | | TCI Communications Inc. | 7.125% | 5/15/28 | 725 | 786 |
| Interpublic Group of Cos. Inc. | 4.750% | 3/30/30 | 5,300 | 5,140 | | Telefonica Emisiones SA | 4.103% | 3/8/27 | 15,575 | 14,941 |
| Interpublic Group of Cos. Inc. | 2.400% | 3/1/31 | 6,300 | 5,131 | | Telefonica Emisiones SA | 7.045% | 6/20/36 | 20,699 | 22,620 |
| Interpublic Group of Cos. Inc. | 3.375% | 3/1/41 | 5,000 | 3,649 | | Telefonica Emisiones SA | 4.665% | 3/6/38 | 12,770 | 10,831 |
| Interpublic Group of Cos. Inc. | 5.400% | 10/1/48 | 4,300 | 4,021 | | Telefonica Emisiones SA | 5.213% | 3/8/47 | 24,482 | 21,309 |
| Koninklijke KPN NV | 8.375% | 10/1/30 | 5,000 | 5,769 | | Telefonica Emisiones SA | 4.895% | 3/6/48 | 21,481 | 17,976 |
| Meta Platforms Inc. | 3.500% | 8/15/27 | 10,000 | 9,495 | | Telefonica Emisiones SA | 5.520% | 3/1/49 | 19,095 | 17,215 |
| Meta Platforms Inc. | 4.600% | 5/15/28 | 15,800 | 15,634 | | | | | | |
| Meta Platforms Inc. | 4.800% | 5/15/30 | 10,611 | 10,604 | | | | | | |
| Meta Platforms Inc. | 3.850% | 8/15/32 | 36,000 | 33,437 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--------------------------------|--------|---------------|---------------------|-----------------------|---|------------------------------------|---------------|---------------------|-----------------------|--------|
| Alibaba Group Holding Ltd. | 3.400% | 12/6/27 | 34,610 | 32,152 | | BorgWarner Inc. | 3.375% | 3/15/25 | 2,788 | 2,672 |
| Alibaba Group Holding Ltd. | 2.125% | 2/9/31 | 12,678 | 10,310 | | BorgWarner Inc. | 2.650% | 7/1/27 | 1,000 | 911 |
| Alibaba Group Holding Ltd. | 4.500% | 11/28/34 | 5,710 | 5,255 | | BorgWarner Inc. | 4.375% | 3/15/45 | 4,115 | 3,303 |
| Alibaba Group Holding Ltd. | 4.000% | 12/6/37 | 10,760 | 8,998 | 3 | Brown University | 2.924% | 9/1/50 | 6,815 | 4,962 |
| Alibaba Group Holding Ltd. | 2.700% | 2/9/41 | 12,140 | 8,147 | | Brunswick Corp. | 0.850% | 8/18/24 | 3,500 | 3,302 |
| Alibaba Group Holding Ltd. | 4.200% | 12/6/47 | 19,225 | 15,113 | | Brunswick Corp. | 2.400% | 8/18/31 | 9,580 | 7,349 |
| Alibaba Group Holding Ltd. | 3.150% | 2/9/51 | 16,144 | 10,444 | | Brunswick Corp. | 5.100% | 4/1/52 | 4,375 | 3,276 |
| Alibaba Group Holding Ltd. | 4.400% | 12/6/57 | 10,575 | 8,318 | 3 | California Endowment | 2.498% | 4/1/51 | 3,776 | 2,439 |
| Alibaba Group Holding Ltd. | 3.250% | 2/9/61 | 10,254 | 6,329 | | California Institute of Technology | 4.321% | 8/1/45 | 1,606 | 1,468 |
| Amazon.com Inc. | 2.800% | 8/22/24 | 5,000 | 4,862 | | California Institute of Technology | 4.700% | 11/1/11 | 5,575 | 4,867 |
| Amazon.com Inc. | 4.700% | 11/29/24 | 10,000 | 9,943 | | California Institute of Technology | 3.650% | 9/1/19 | 5,204 | 3,547 |
| Amazon.com Inc. | 3.800% | 12/5/24 | 5,049 | 4,955 | 3 | Case Western Reserve University | 5.405% | 6/1/22 | 3,775 | 3,671 |
| Amazon.com Inc. | 3.000% | 4/13/25 | 11,000 | 10,617 | | Choice Hotels International Inc. | 3.700% | 1/15/31 | 2,650 | 2,239 |
| Amazon.com Inc. | 0.800% | 6/3/25 | 10,160 | 9,393 | | Claremont Mckenna College | 3.775% | 1/1/22 | 3,475 | 2,406 |
| Amazon.com Inc. | 4.600% | 12/1/25 | 15,945 | 15,826 | | Darden Restaurants Inc. | 3.850% | 5/1/27 | 4,275 | 4,077 |
| Amazon.com Inc. | 5.200% | 12/3/25 | 11,460 | 11,494 | | Darden Restaurants Inc. | 4.550% | 2/15/48 | 3,850 | 3,233 |
| Amazon.com Inc. | 1.000% | 5/12/26 | 24,000 | 21,581 | | Dick's Sporting Goods Inc. | 3.150% | 1/15/32 | 7,200 | 5,901 |
| Amazon.com Inc. | 3.300% | 4/13/27 | 16,585 | 15,815 | | Dick's Sporting Goods Inc. | 4.100% | 1/15/52 | 10,000 | 6,948 |
| Amazon.com Inc. | 1.200% | 6/3/27 | 24,193 | 21,238 | | DR Horton Inc. | 2.500% | 10/15/24 | 5,030 | 4,818 |
| Amazon.com Inc. | 3.150% | 8/22/27 | 35,883 | 33,766 | | DR Horton Inc. | 2.600% | 10/15/25 | 4,410 | 4,130 |
| Amazon.com Inc. | 4.550% | 12/1/27 | 15,000 | 14,903 | | DR Horton Inc. | 1.400% | 10/15/27 | 2,000 | 1,715 |
| Amazon.com Inc. | 1.650% | 5/12/28 | 19,000 | 16,603 | 3 | Duke University | 2.682% | 10/1/44 | 5,500 | 4,083 |
| Amazon.com Inc. | 3.450% | 4/13/29 | 25,000 | 23,548 | 3 | Duke University | 2.757% | 10/1/50 | 3,575 | 2,526 |
| Amazon.com Inc. | 4.650% | 12/1/29 | 12,915 | 12,949 | 3 | Duke University | 2.832% | 10/1/55 | 10,675 | 7,444 |
| Amazon.com Inc. | 2.100% | 5/12/31 | 32,500 | 27,320 | | eBay Inc. | 3.450% | 8/1/24 | 2,502 | 2,447 |
| Amazon.com Inc. | 3.600% | 4/13/32 | 25,885 | 24,126 | | eBay Inc. | 1.900% | 3/11/25 | 15,879 | 14,936 |
| Amazon.com Inc. | 4.700% | 12/1/32 | 26,240 | 26,436 | | eBay Inc. | 5.900% | 11/22/25 | 5,000 | 5,058 |
| Amazon.com Inc. | 4.800% | 12/5/34 | 11,870 | 12,125 | | eBay Inc. | 1.400% | 5/10/26 | 7,900 | 7,136 |
| Amazon.com Inc. | 3.875% | 8/22/37 | 53,621 | 48,966 | | eBay Inc. | 3.600% | 6/5/27 | 10,250 | 9,705 |
| Amazon.com Inc. | 2.875% | 5/12/41 | 35,500 | 27,394 | | eBay Inc. | 2.700% | 3/11/30 | 25,295 | 21,733 |
| Amazon.com Inc. | 4.950% | 12/5/44 | 5,136 | 5,197 | | eBay Inc. | 2.600% | 5/10/31 | 7,900 | 6,605 |
| Amazon.com Inc. | 4.050% | 8/22/47 | 26,830 | 24,041 | | eBay Inc. | 6.300% | 11/22/32 | 5,000 | 5,251 |
| Amazon.com Inc. | 2.500% | 6/3/50 | 29,200 | 19,390 | | eBay Inc. | 4.000% | 7/15/42 | 7,336 | 5,851 |
| Amazon.com Inc. | 3.100% | 5/12/51 | 33,540 | 24,993 | | eBay Inc. | 3.650% | 5/10/51 | 10,325 | 7,568 |
| Amazon.com Inc. | 3.950% | 4/13/52 | 29,720 | 25,844 | 3 | Emory University | 2.143% | 9/1/30 | 6,300 | 5,286 |
| Amazon.com Inc. | 4.250% | 8/22/57 | 17,925 | 16,167 | 3 | Emory University | 2.969% | 9/1/50 | 4,300 | 3,085 |
| Amazon.com Inc. | 2.700% | 6/3/60 | 23,550 | 15,123 | 3 | Ford Foundation | 2.415% | 6/1/50 | 2,745 | 1,814 |
| Amazon.com Inc. | 3.250% | 5/12/61 | 19,750 | 14,303 | 3 | Ford Foundation | 2.815% | 6/1/70 | 8,638 | 5,399 |
| Amazon.com Inc. | 4.100% | 4/13/62 | 13,390 | 11,559 | | Fortune Brands Innovations Inc. | 4.000% | 6/15/25 | 4,350 | 4,210 |
| 3 American Honda Finance Corp. | 0.550% | 7/12/24 | 10,000 | 9,498 | | Fortune Brands Innovations Inc. | 3.250% | 9/15/29 | 5,802 | 5,070 |
| 3 American Honda Finance Corp. | 2.150% | 9/10/24 | 6,000 | 5,766 | | Fortune Brands Innovations Inc. | 4.000% | 3/25/32 | 4,750 | 4,229 |
| 3 American Honda Finance Corp. | 4.600% | 4/17/25 | 13,220 | 13,058 | | Fortune Brands Innovations Inc. | 5.875% | 6/1/33 | 5,500 | 5,512 |
| 3 American Honda Finance Corp. | 1.200% | 7/8/25 | 5,000 | 4,604 | | Fortune Brands Innovations Inc. | 4.500% | 3/25/52 | 4,750 | 3,716 |
| 3 American Honda Finance Corp. | 1.000% | 9/10/25 | 6,000 | 5,474 | | General Motors Co. | 4.000% | 4/1/25 | 11,564 | 11,239 |
| 3 American Honda Finance Corp. | 2.300% | 9/9/26 | 3,700 | 3,403 | | General Motors Co. | 6.125% | 10/1/25 | 32,763 | 32,976 |
| 3 American Honda Finance Corp. | 2.350% | 1/8/27 | 4,300 | 3,945 | | General Motors Co. | 4.200% | 10/1/27 | 6,794 | 6,441 |
| 3 American Honda Finance Corp. | 2.000% | 3/24/28 | 7,700 | 6,758 | | General Motors Co. | 6.800% | 10/1/27 | 10,888 | 11,309 |
| 3 American Honda Finance Corp. | 2.250% | 1/12/29 | 2,650 | 2,304 | | General Motors Co. | 5.000% | 10/1/28 | 20,371 | 19,805 |
| 3 American Honda Finance Corp. | 4.600% | 4/17/30 | 14,900 | 14,570 | | General Motors Co. | 5.400% | 10/15/29 | 5,705 | 5,562 |
| 3 American Honda Finance Corp. | 1.800% | 1/13/31 | 11,400 | 9,249 | | General Motors Co. | 5.600% | 10/15/32 | 16,000 | 15,511 |
| 3 American University | 3.672% | 4/1/49 | 4,830 | 3,852 | | General Motors Co. | 5.000% | 4/1/35 | 7,731 | 7,011 |
| Aptiv plc | 4.350% | 3/15/29 | 1,400 | 1,346 | | General Motors Co. | 6.600% | 4/1/36 | 13,936 | 14,334 |
| Aptiv plc | 3.250% | 3/1/32 | 7,315 | 6,259 | | General Motors Co. | 5.150% | 4/1/38 | 9,579 | 8,547 |
| Aptiv plc | 4.400% | 10/1/46 | 4,825 | 3,757 | | General Motors Co. | 6.250% | 10/2/43 | 20,970 | 20,538 |
| Aptiv plc | 5.400% | 3/15/49 | 3,890 | 3,444 | | General Motors Co. | 5.200% | 4/1/45 | 13,396 | 11,422 |
| Aptiv plc | 3.100% | 12/1/51 | 14,080 | 8,842 | | General Motors Co. | 6.750% | 4/1/46 | 19,747 | 19,957 |
| Aptiv plc | 4.150% | 5/1/52 | 9,775 | 7,450 | | General Motors Co. | 5.400% | 4/1/48 | 7,275 | 6,275 |
| AutoNation Inc. | 3.500% | 11/15/24 | 7,300 | 7,041 | | General Motors Co. | 5.950% | 4/1/49 | 11,133 | 10,396 |
| AutoNation Inc. | 4.500% | 10/1/25 | 9,905 | 9,542 | | General Motors Financial Co. Inc. | 3.500% | 11/7/24 | 17,065 | 16,506 |
| AutoNation Inc. | 3.800% | 11/15/27 | 6,075 | 5,565 | | General Motors Financial Co. Inc. | 4.000% | 1/15/25 | 9,278 | 8,990 |
| AutoNation Inc. | 2.400% | 8/1/31 | 2,900 | 2,206 | | General Motors Financial Co. Inc. | 2.900% | 2/26/25 | 13,212 | 12,552 |
| AutoNation Inc. | 3.850% | 3/1/32 | 15,000 | 12,745 | | General Motors Financial Co. Inc. | 3.800% | 4/7/25 | 10,500 | 10,128 |
| AutoZone Inc. | 3.250% | 4/15/25 | 8,519 | 8,158 | | General Motors Financial Co. Inc. | 4.350% | 4/9/25 | 10,600 | 10,325 |
| AutoZone Inc. | 3.625% | 4/15/25 | 9,220 | 8,917 | | General Motors Financial Co. Inc. | 2.750% | 6/20/25 | 5,350 | 5,040 |
| AutoZone Inc. | 3.125% | 4/21/26 | 5,200 | 4,917 | | General Motors Financial Co. Inc. | 4.300% | 7/13/25 | 276 | 268 |
| AutoZone Inc. | 3.750% | 6/1/27 | 5,600 | 5,334 | | General Motors Financial Co. Inc. | 1.250% | 1/8/26 | 10,000 | 8,933 |
| AutoZone Inc. | 4.500% | 2/1/28 | 5,000 | 4,877 | | General Motors Financial Co. Inc. | 5.250% | 3/1/26 | 9,535 | 9,387 |
| AutoZone Inc. | 3.750% | 4/18/29 | 9,657 | 8,926 | | General Motors Financial Co. Inc. | 5.400% | 4/6/26 | 11,985 | 11,849 |
| AutoZone Inc. | 4.000% | 4/15/30 | 15,250 | 14,170 | | General Motors Financial Co. Inc. | 1.500% | 6/10/26 | 8,660 | 7,658 |
| AutoZone Inc. | 1.650% | 1/15/31 | 10,138 | 7,911 | | General Motors Financial Co. Inc. | 4.000% | 10/6/26 | 28,102 | 26,663 |
| AutoZone Inc. | 4.750% | 8/1/32 | 12,000 | 11,591 | | General Motors Financial Co. Inc. | 4.350% | 1/17/27 | 18,050 | 17,311 |
| AutoZone Inc. | 4.750% | 2/1/33 | 5,000 | 4,788 | | General Motors Financial Co. Inc. | 5.000% | 4/9/27 | 9,134 | 8,894 |
| Best Buy Co. Inc. | 4.450% | 10/1/28 | 9,000 | 8,714 | | General Motors Financial Co. Inc. | 2.700% | 8/20/27 | 8,000 | 7,085 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--|--------|---------------|---------------------|-----------------------|--------------|----------------------------------|---------------|---------------------|-----------------------|--------|
| ³ McDonald's Corp. | 3.375% | 5/26/25 | 11,655 | 11,293 | | Ralph Lauren Corp. | 2.950% | 6/15/30 | 8,000 | 7,057 |
| ³ McDonald's Corp. | 3.300% | 7/1/25 | 6,100 | 5,883 | ³ | Rockefeller Foundation | 2.492% | 10/1/50 | 10,100 | 6,568 |
| ³ McDonald's Corp. | 3.700% | 1/30/26 | 22,615 | 21,870 | | Ross Stores Inc. | 4.600% | 4/15/25 | 6,640 | 6,508 |
| ³ McDonald's Corp. | 3.500% | 3/1/27 | 8,960 | 8,549 | | Ross Stores Inc. | 1.875% | 4/15/31 | 5,000 | 3,938 |
| ³ McDonald's Corp. | 3.500% | 7/1/27 | 9,000 | 8,566 | | Snap-on Inc. | 3.250% | 3/1/27 | 4,475 | 4,222 |
| ³ McDonald's Corp. | 3.800% | 4/1/28 | 11,475 | 10,998 | | Snap-on Inc. | 4.100% | 3/1/48 | 2,600 | 2,283 |
| ³ McDonald's Corp. | 2.625% | 9/1/29 | 13,110 | 11,628 | | Snap-on Inc. | 3.100% | 5/1/50 | 5,225 | 3,874 |
| ³ McDonald's Corp. | 2.125% | 3/1/30 | 11,855 | 10,092 | | Stanley Black & Decker Inc. | 3.400% | 3/1/26 | 4,724 | 4,479 |
| ³ McDonald's Corp. | 3.600% | 7/1/30 | 10,716 | 9,971 | | Stanley Black & Decker Inc. | 4.250% | 11/15/28 | 1,025 | 976 |
| ³ McDonald's Corp. | 4.700% | 12/9/35 | 12,900 | 12,522 | | Stanley Black & Decker Inc. | 2.300% | 3/15/30 | 13,300 | 10,993 |
| ³ McDonald's Corp. | 6.300% | 10/15/37 | 425 | 467 | | Stanley Black & Decker Inc. | 5.200% | 9/1/40 | 2,950 | 2,751 |
| ³ McDonald's Corp. | 6.300% | 3/1/38 | 8,053 | 8,884 | | Stanley Black & Decker Inc. | 4.850% | 11/15/48 | 10,248 | 8,849 |
| ³ McDonald's Corp. | 5.700% | 2/1/39 | 7,793 | 8,059 | ³ | Stanley Black & Decker Inc. | 4.000% | 3/15/60 | 2,000 | 1,525 |
| ³ McDonald's Corp. | 3.700% | 2/15/42 | 5,375 | 4,377 | | Starbucks Corp. | 3.800% | 8/15/25 | 1,354 | 1,311 |
| ³ McDonald's Corp. | 3.625% | 5/1/43 | 4,300 | 3,439 | | Starbucks Corp. | 4.750% | 2/15/26 | 5,000 | 4,951 |
| ³ McDonald's Corp. | 4.600% | 5/26/45 | 8,860 | 8,073 | | Starbucks Corp. | 2.450% | 6/15/26 | 20,813 | 19,395 |
| ³ McDonald's Corp. | 4.875% | 12/9/45 | 15,500 | 14,817 | | Starbucks Corp. | 3.500% | 3/1/28 | 5,575 | 5,239 |
| ³ McDonald's Corp. | 4.450% | 3/1/47 | 9,890 | 8,888 | | Starbucks Corp. | 4.000% | 11/15/28 | 5,100 | 4,895 |
| ³ McDonald's Corp. | 4.450% | 9/1/48 | 3,736 | 3,357 | | Starbucks Corp. | 2.250% | 3/12/30 | 2,000 | 1,693 |
| ³ McDonald's Corp. | 3.625% | 9/1/49 | 15,344 | 12,107 | | Starbucks Corp. | 2.550% | 11/15/30 | 25,718 | 21,940 |
| ³ McDonald's Corp. | 4.200% | 4/1/50 | 10,000 | 8,650 | | Starbucks Corp. | 3.000% | 2/14/32 | 10,000 | 8,682 |
| ³ McDonald's Corp. | 5.150% | 9/9/52 | 14,000 | 13,951 | | Starbucks Corp. | 4.800% | 2/15/33 | 5,500 | 5,438 |
| MDC Holdings Inc. | 2.500% | 1/15/31 | 4,100 | 3,228 | | Starbucks Corp. | 4.300% | 6/15/45 | 2,535 | 2,210 |
| MDC Holdings Inc. | 6.000% | 1/15/43 | 3,000 | 2,702 | | Starbucks Corp. | 3.750% | 12/1/47 | 8,500 | 6,727 |
| ⁷ Mercedes-Benz Finance North America LLC | 2.625% | 3/10/30 | 1,000 | 869 | | Starbucks Corp. | 4.500% | 11/15/48 | 13,801 | 12,341 |
| ⁷ Mercedes-Benz Finance North America LLC | 8.500% | 1/18/31 | 8,820 | 10,960 | | Starbucks Corp. | 4.450% | 8/15/49 | 8,000 | 7,083 |
| ⁷ Mercedes-Benz Finance North America LLC | 2.450% | 3/2/31 | 4,000 | 3,399 | | Starbucks Corp. | 3.350% | 3/12/50 | 8,000 | 5,877 |
| Mohawk Industries Inc. | 3.625% | 5/15/30 | 5,625 | 5,083 | | Starbucks Corp. | 3.500% | 11/15/50 | 10,700 | 8,131 |
| NIKE Inc. | 2.400% | 3/27/25 | 9,125 | 8,724 | | Tapestry Inc. | 4.125% | 7/15/27 | 1,496 | 1,406 |
| NIKE Inc. | 2.375% | 11/1/26 | 11,270 | 10,472 | | Tapestry Inc. | 3.050% | 3/15/32 | 5,000 | 3,995 |
| NIKE Inc. | 2.750% | 3/27/27 | 7,374 | 6,932 | | Thomas Jefferson University | 3.847% | 11/1/57 | 5,650 | 4,119 |
| NIKE Inc. | 2.850% | 3/27/30 | 17,075 | 15,436 | | TJX Cos. Inc. | 2.250% | 9/15/26 | 23,275 | 21,476 |
| NIKE Inc. | 3.250% | 3/27/40 | 11,500 | 9,450 | | TJX Cos. Inc. | 1.150% | 5/15/28 | 7,550 | 6,438 |
| NIKE Inc. | 3.625% | 5/1/43 | 3,025 | 2,545 | | TJX Cos. Inc. | 3.875% | 4/15/30 | 8,000 | 7,638 |
| NIKE Inc. | 3.875% | 11/1/45 | 2,575 | 2,252 | | TJX Cos. Inc. | 1.600% | 5/15/31 | 5,600 | 4,542 |
| NIKE Inc. | 3.375% | 11/1/46 | 5,125 | 4,107 | | Toll Brothers Finance Corp. | 4.350% | 2/15/28 | 9,000 | 8,449 |
| NIKE Inc. | 3.375% | 3/27/50 | 11,000 | 8,910 | | Toll Brothers Finance Corp. | 3.800% | 11/1/29 | 1,000 | 897 |
| ³ Northeastern University | 2.894% | 10/1/50 | 3,140 | 2,160 | | Toyota Motor Corp. | 2.358% | 7/2/24 | 11,065 | 10,718 |
| ³ Northwestern University | 4.643% | 12/1/44 | 9,550 | 9,280 | | Toyota Motor Corp. | 1.339% | 3/25/26 | 13,800 | 12,518 |
| ³ Northwestern University | 2.640% | 12/1/50 | 3,000 | 2,076 | ³ | Toyota Motor Corp. | 3.669% | 7/20/28 | 10,000 | 9,572 |
| ³ Northwestern University | 3.662% | 12/1/57 | 2,100 | 1,735 | | Toyota Motor Corp. | 2.362% | 3/25/31 | 5,000 | 4,264 |
| NVR Inc. | 3.000% | 5/15/30 | 9,072 | 7,861 | ³ | Toyota Motor Credit Corp. | 0.625% | 9/13/24 | 19,000 | 17,952 |
| O'Reilly Automotive Inc. | 3.550% | 3/15/26 | 1,525 | 1,462 | ³ | Toyota Motor Credit Corp. | 4.400% | 9/20/24 | 5,000 | 4,939 |
| O'Reilly Automotive Inc. | 3.600% | 9/1/27 | 11,795 | 11,165 | ³ | Toyota Motor Credit Corp. | 1.450% | 1/13/25 | 8,000 | 7,548 |
| O'Reilly Automotive Inc. | 4.350% | 6/1/28 | 1,675 | 1,621 | ³ | Toyota Motor Credit Corp. | 1.800% | 2/13/25 | 13,580 | 12,854 |
| O'Reilly Automotive Inc. | 3.900% | 6/1/29 | 4,000 | 3,758 | ³ | Toyota Motor Credit Corp. | 3.400% | 4/14/25 | 3,025 | 2,930 |
| O'Reilly Automotive Inc. | 4.200% | 4/1/30 | 5,500 | 5,194 | ³ | Toyota Motor Credit Corp. | 3.950% | 6/30/25 | 5,000 | 4,890 |
| O'Reilly Automotive Inc. | 1.750% | 3/15/31 | 3,125 | 2,462 | ³ | Toyota Motor Credit Corp. | 0.800% | 10/16/25 | 8,000 | 7,245 |
| O'Reilly Automotive Inc. | 4.700% | 6/15/32 | 10,000 | 9,630 | ³ | Toyota Motor Credit Corp. | 5.400% | 11/10/25 | 10,000 | 10,070 |
| Owens Corning | 4.200% | 12/1/24 | 6,030 | 5,905 | ³ | Toyota Motor Credit Corp. | 0.800% | 1/9/26 | 7,000 | 6,296 |
| Owens Corning | 3.400% | 8/15/26 | 2,025 | 1,916 | ³ | Toyota Motor Credit Corp. | 4.450% | 5/18/26 | 8,633 | 8,504 |
| Owens Corning | 3.950% | 8/15/29 | 4,100 | 3,812 | ³ | Toyota Motor Credit Corp. | 1.125% | 6/18/26 | 14,000 | 12,515 |
| Owens Corning | 3.875% | 6/1/30 | 4,275 | 3,912 | ³ | Toyota Motor Credit Corp. | 3.200% | 1/11/27 | 7,032 | 6,639 |
| Owens Corning | 7.000% | 12/1/36 | 1,787 | 1,956 | ³ | Toyota Motor Credit Corp. | 1.900% | 1/13/27 | 3,800 | 3,433 |
| Owens Corning | 4.300% | 7/15/47 | 8,075 | 6,628 | ³ | Toyota Motor Credit Corp. | 1.150% | 8/13/27 | 9,277 | 8,018 |
| Owens Corning | 4.400% | 1/30/48 | 4,100 | 3,394 | ³ | Toyota Motor Credit Corp. | 4.550% | 9/20/27 | 5,000 | 4,934 |
| President & Fellows of Harvard College | 4.875% | 10/15/40 | 3,680 | 3,720 | ³ | Toyota Motor Credit Corp. | 5.450% | 11/10/27 | 6,975 | 7,121 |
| President & Fellows of Harvard College | 3.150% | 7/15/46 | 6,300 | 4,858 | ³ | Toyota Motor Credit Corp. | 3.050% | 1/11/28 | 13,475 | 12,488 |
| President & Fellows of Harvard College | 2.517% | 10/15/50 | 6,565 | 4,427 | ³ | Toyota Motor Credit Corp. | 1.900% | 4/6/28 | 7,700 | 6,767 |
| President & Fellows of Harvard College | 3.745% | 11/15/52 | 5,300 | 4,542 | ³ | Toyota Motor Credit Corp. | 3.650% | 1/8/29 | 6,960 | 6,550 |
| PulteGroup Inc. | 5.500% | 3/1/26 | 5,550 | 5,522 | ³ | Toyota Motor Credit Corp. | 2.150% | 2/13/30 | 9,575 | 8,208 |
| PulteGroup Inc. | 5.000% | 1/15/27 | 16,000 | 15,777 | ³ | Toyota Motor Credit Corp. | 3.375% | 4/1/30 | 10,000 | 9,205 |
| PulteGroup Inc. | 6.375% | 5/15/33 | 8,462 | 8,790 | ³ | Toyota Motor Credit Corp. | 4.550% | 5/17/30 | 12,945 | 12,627 |
| PulteGroup Inc. | 6.000% | 2/15/35 | 4,000 | 4,062 | ³ | Toyota Motor Credit Corp. | 1.650% | 1/10/31 | 5,000 | 4,012 |
| Ralph Lauren Corp. | 3.750% | 9/15/25 | 3,850 | 3,717 | ³ | Toyota Motor Credit Corp. | 1.900% | 9/12/31 | 16,000 | 12,905 |
| | | | | | | Tractor Supply Co. | 2.400% | 1/13/32 | 2,000 | 1,675 |
| | | | | | | Tractor Supply Co. | 4.700% | 1/12/33 | 5,000 | 4,951 |
| | | | | | | Tractor Supply Co. | 1.750% | 11/1/30 | 5,750 | 4,558 |
| | | | | | | Tractor Supply Co. | 5.250% | 5/15/33 | 7,500 | 7,435 |
| | | | | | | Trustees of Boston College | 3.129% | 7/1/52 | 4,050 | 2,984 |
| | | | | | | Trustees of Boston University | 4.061% | 10/1/48 | 3,035 | 2,643 |
| | | | | | | Trustees of Princeton University | 5.700% | 3/1/39 | 5,830 | 6,435 |
| | | | | | | Trustees of Princeton University | 2.516% | 7/1/50 | 7,575 | 5,203 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|---------|---------------|---------------------|-----------------------|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Trustees of Princeton University | 4.201 % | 3/1/52 | 3,300 | 3,061 | Anheuser-Busch InBev Worldwide Inc. | 8.000% | 11/15/39 | 1,500 | 1,901 |
| ³ Trustees of the University of Pennsylvania | 2.396% | 10/1/50 | 3,750 | 2,434 | Anheuser-Busch InBev Worldwide Inc. | 4.350% | 6/1/40 | 15,000 | 13,791 |
| Trustees of the University of Pennsylvania | 4.674% | 9/1/12 | 4,798 | 4,291 | Anheuser-Busch InBev Worldwide Inc. | 4.950% | 1/15/42 | 8,776 | 8,560 |
| Trustees of the University of Pennsylvania | 3.610% | 2/15/19 | 60 | 42 | Anheuser-Busch InBev Worldwide Inc. | 4.600% | 4/15/48 | 51,842 | 48,135 |
| ³ University of Chicago | 2.547% | 4/1/50 | 8,050 | 5,504 | Anheuser-Busch InBev Worldwide Inc. | 4.439% | 10/6/48 | 27,407 | 24,722 |
| University of Chicago | 3.000% | 10/1/52 | 2,175 | 1,569 | Anheuser-Busch InBev Worldwide Inc. | 5.550% | 1/23/49 | 15,448 | 16,270 |
| ³ University of Chicago | 4.003% | 10/1/53 | 5,300 | 4,657 | Anheuser-Busch InBev Worldwide Inc. | 4.500% | 6/1/50 | 10,163 | 9,393 |
| ³ University of Miami | 4.063% | 4/1/52 | 5,300 | 4,515 | Anheuser-Busch InBev Worldwide Inc. | 4.750% | 4/15/58 | 5,580 | 5,172 |
| ³ University of Notre Dame du Lac | 3.438% | 2/15/45 | 8,925 | 7,267 | Anheuser-Busch InBev Worldwide Inc. | 5.800% | 1/23/59 | 4,050 | 4,415 |
| ³ University of Notre Dame du Lac | 3.394% | 2/15/48 | 2,710 | 2,208 | Anheuser-Busch InBev Worldwide Inc. | 4.600% | 6/1/60 | 10,327 | 9,363 |
| ³ University of Southern California | 3.028% | 10/1/39 | 9,251 | 7,429 | Archer-Daniels-Midland Co. | 2.500% | 8/11/26 | 8,750 | 8,204 |
| ³ University of Southern California | 3.841% | 10/1/47 | 9,550 | 8,228 | Archer-Daniels-Midland Co. | 2.900% | 3/1/32 | 2,147 | 1,870 |
| ³ University of Southern California | 2.945% | 10/1/51 | 9,275 | 6,600 | Archer-Daniels-Midland Co. | 5.935% | 10/1/32 | 530 | 572 |
| ³ University of Southern California | 5.250% | 10/1/11 | 2,250 | 2,258 | Archer-Daniels-Midland Co. | 4.500% | 8/15/33 | 4,500 | 4,394 |
| ³ University of Southern California | 3.226% | 10/1/20 | 1,975 | 1,228 | Archer-Daniels-Midland Co. | 5.375% | 9/15/35 | 2,395 | 2,488 |
| VF Corp. | 2.400% | 4/23/25 | 6,800 | 6,376 | Archer-Daniels-Midland Co. | 3.750% | 9/15/47 | 5,750 | 4,758 |
| VF Corp. | 2.800% | 4/23/27 | 2,930 | 2,645 | Archer-Daniels-Midland Co. | 4.500% | 3/15/49 | 13,325 | 12,339 |
| VF Corp. | 2.950% | 4/23/30 | 5,059 | 4,163 | Archer-Daniels-Midland Co. | 2.700% | 9/15/51 | 5,000 | 3,361 |
| ³ Washington University | 3.524% | 4/15/54 | 5,620 | 4,521 | Avery Dennison Corp. | 4.875% | 12/6/28 | 6,887 | 6,762 |
| Washington University | 4.349% | 4/15/22 | 5,760 | 4,782 | Avery Dennison Corp. | 2.650% | 4/30/30 | 8,200 | 6,896 |
| Whirlpool Corp. | 3.700% | 5/1/25 | 800 | 774 | Avery Dennison Corp. | 5.750% | 3/15/33 | 8,000 | 8,162 |
| Whirlpool Corp. | 4.750% | 2/26/29 | 16,200 | 15,800 | BAT Capital Corp. | 3.222% | 8/15/24 | 24,380 | 23,655 |
| Whirlpool Corp. | 2.400% | 5/15/31 | 2,850 | 2,315 | BAT Capital Corp. | 2.789% | 9/6/24 | 826 | 795 |
| Whirlpool Corp. | 4.700% | 5/14/32 | 3,000 | 2,880 | BAT Capital Corp. | 3.215% | 9/6/26 | 10,933 | 10,176 |
| Whirlpool Corp. | 5.500% | 3/1/33 | 6,500 | 6,488 | BAT Capital Corp. | 4.700% | 4/2/27 | 26,873 | 26,035 |
| Whirlpool Corp. | 4.500% | 6/1/46 | 4,435 | 3,598 | BAT Capital Corp. | 3.557% | 8/15/27 | 31,770 | 29,249 |
| Whirlpool Corp. | 4.600% | 5/15/50 | 3,500 | 2,907 | BAT Capital Corp. | 2.259% | 3/25/28 | 25,625 | 21,967 |
| ³ William Marsh Rice University | 3.574% | 5/15/45 | 8,510 | 7,147 | BAT Capital Corp. | 3.462% | 9/6/29 | 7,693 | 6,685 |
| ³ Yale University | 0.873% | 4/15/25 | 4,775 | 4,424 | BAT Capital Corp. | 4.906% | 4/2/30 | 11,805 | 11,164 |
| ³ Yale University | 1.482% | 4/15/30 | 5,300 | 4,384 | BAT Capital Corp. | 2.726% | 3/25/31 | 24,000 | 19,110 |
| ³ Yale University | 2.402% | 4/15/50 | 8,065 | 5,331 | BAT Capital Corp. | 4.742% | 3/16/32 | 10,000 | 9,113 |
| | | | | 3,738,962 | BAT Capital Corp. | 4.390% | 8/15/37 | 28,725 | 22,954 |
| Consumer Staples (1.8%) | | | | | BAT Capital Corp. | 3.734% | 9/25/40 | 10,000 | 7,132 |
| Ahold Finance USA LLC | 6.875% | 5/1/29 | 4,325 | 4,618 | BAT Capital Corp. | 4.540% | 8/15/47 | 25,143 | 18,553 |
| Altria Group Inc. | 2.350% | 5/6/25 | 7,125 | 6,706 | BAT Capital Corp. | 4.758% | 9/6/49 | 4,025 | 3,039 |
| Altria Group Inc. | 4.400% | 2/14/26 | 28,775 | 28,175 | BAT Capital Corp. | 5.282% | 4/2/50 | 8,450 | 7,010 |
| Altria Group Inc. | 2.625% | 9/16/26 | 11,294 | 10,458 | BAT Capital Corp. | 3.984% | 9/25/50 | 3,825 | 2,579 |
| Altria Group Inc. | 4.800% | 2/14/29 | 12,275 | 11,937 | BAT Capital Corp. | 5.650% | 3/16/52 | 6,250 | 5,434 |
| Altria Group Inc. | 3.400% | 5/6/30 | 9,000 | 7,934 | BAT International Finance plc | 1.668% | 3/25/26 | 21,509 | 19,340 |
| Altria Group Inc. | 2.450% | 2/4/32 | 12,350 | 9,658 | BAT International Finance plc | 4.448% | 3/16/28 | 8,000 | 7,543 |
| Altria Group Inc. | 5.800% | 2/14/39 | 8,860 | 8,659 | Brown-Forman Corp. | 3.500% | 4/15/25 | 3,978 | 3,855 |
| Altria Group Inc. | 3.400% | 2/4/41 | 25,500 | 17,835 | Brown-Forman Corp. | 4.750% | 4/15/33 | 7,000 | 7,031 |
| Altria Group Inc. | 4.250% | 8/9/42 | 10,376 | 8,108 | Brown-Forman Corp. | 4.500% | 7/15/45 | 3,895 | 3,620 |
| Altria Group Inc. | 4.500% | 5/2/43 | 16,209 | 12,912 | Bunge Ltd. Finance Corp. | 1.630% | 8/17/25 | 8,888 | 8,182 |
| Altria Group Inc. | 5.375% | 1/31/44 | 2,457 | 2,310 | Bunge Ltd. Finance Corp. | 3.250% | 8/15/26 | 7,368 | 6,948 |
| Altria Group Inc. | 3.875% | 9/16/46 | 23,289 | 16,352 | Bunge Ltd. Finance Corp. | 3.750% | 9/25/27 | 3,750 | 3,544 |
| Altria Group Inc. | 5.950% | 2/14/49 | 20,303 | 19,195 | Bunge Ltd. Finance Corp. | 2.750% | 5/14/31 | 12,250 | 10,286 |
| Altria Group Inc. | 4.450% | 5/6/50 | 9,990 | 7,372 | Campbell Soup Co. | 3.950% | 3/15/25 | 6,660 | 6,477 |
| Altria Group Inc. | 3.700% | 2/4/51 | 21,460 | 14,396 | Campbell Soup Co. | 3.300% | 3/19/25 | 9,125 | 8,766 |
| Altria Group Inc. | 6.200% | 2/14/59 | 2,521 | 2,459 | Campbell Soup Co. | 4.150% | 3/15/28 | 11,950 | 11,453 |
| ³ Anheuser-Busch Cos. LLC | 3.650% | 2/1/26 | 41,399 | 40,101 | Campbell Soup Co. | 2.375% | 4/24/30 | 5,450 | 4,589 |
| ³ Anheuser-Busch Cos. LLC | 4.700% | 2/1/36 | 77,511 | 75,472 | Campbell Soup Co. | 4.800% | 3/15/48 | 1,500 | 1,358 |
| ³ Anheuser-Busch Cos. LLC | 4.900% | 2/1/46 | 146,111 | 139,550 | Campbell Soup Co. | 3.125% | 4/24/50 | 6,998 | 4,836 |
| Anheuser-Busch InBev Finance Inc. | 4.700% | 2/1/36 | 9,575 | 9,281 | Church & Dwight Co. Inc. | 3.150% | 8/1/27 | 3,575 | 3,371 |
| Anheuser-Busch InBev Finance Inc. | 4.625% | 2/1/44 | 14,690 | 13,488 | Church & Dwight Co. Inc. | 3.950% | 8/1/47 | 3,350 | 2,770 |
| Anheuser-Busch InBev Finance Inc. | 4.900% | 2/1/46 | 17,992 | 17,130 | Church & Dwight Co. Inc. | 5.000% | 6/15/52 | 8,000 | 7,915 |
| Anheuser-Busch InBev Worldwide Inc. | 4.000% | 4/13/28 | 22,072 | 21,356 | Clorox Co. | 3.100% | 10/1/27 | 6,100 | 5,651 |
| Anheuser-Busch InBev Worldwide Inc. | 4.750% | 1/23/29 | 40,427 | 40,275 | Clorox Co. | 3.900% | 5/15/28 | 3,500 | 3,336 |
| Anheuser-Busch InBev Worldwide Inc. | 3.500% | 6/1/30 | 28,870 | 26,872 | Clorox Co. | 1.800% | 5/15/30 | 9,313 | 7,627 |
| Anheuser-Busch InBev Worldwide Inc. | 4.375% | 4/15/38 | 14,615 | 13,565 | Coca-Cola Co. | 1.750% | 9/6/24 | 18,625 | 17,993 |
| Anheuser-Busch InBev Worldwide Inc. | 8.200% | 1/15/39 | 7,575 | 9,896 | Coca-Cola Co. | 3.375% | 3/25/27 | 3,029 | 2,922 |
| Anheuser-Busch InBev Worldwide Inc. | 5.450% | 1/23/39 | 20,281 | 21,012 | Coca-Cola Co. | 2.900% | 5/25/27 | 1,875 | 1,774 |
| | | | | | Coca-Cola Co. | 1.450% | 6/1/27 | 17,848 | 15,964 |
| | | | | | Coca-Cola Co. | 1.500% | 3/5/28 | 6,500 | 5,717 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-----------------------------|--------|---------------|---------------------|-----------------------|----------------------------|--------|---------------|---------------------|-----------------------|
| Coca-Cola Co. | 1.000% | 3/15/28 | 8,000 | 6,878 | Dollar General Corp. | 3.500% | 4/3/30 | 4,464 | 3,998 |
| Coca-Cola Co. | 2.125% | 9/6/29 | 6,200 | 5,443 | Dollar General Corp. | 5.000% | 11/1/32 | 7,000 | 6,806 |
| Coca-Cola Co. | 3.450% | 3/25/30 | 10,125 | 9,559 | Dollar General Corp. | 5.450% | 7/5/33 | 11,000 | 10,903 |
| Coca-Cola Co. | 1.650% | 6/1/30 | 25,093 | 20,917 | Dollar General Corp. | 4.125% | 4/3/50 | 20,932 | 16,400 |
| Coca-Cola Co. | 2.000% | 3/5/31 | 20,000 | 16,846 | Dollar Tree Inc. | 4.000% | 5/15/25 | 12,815 | 12,416 |
| Coca-Cola Co. | 1.375% | 3/15/31 | 18,000 | 14,422 | Dollar Tree Inc. | 4.200% | 5/15/28 | 11,270 | 10,683 |
| Coca-Cola Co. | 2.250% | 1/5/32 | 7,000 | 5,961 | Dollar Tree Inc. | 3.375% | 12/1/51 | 4,175 | 2,815 |
| Coca-Cola Co. | 4.125% | 3/25/40 | 3,880 | 3,602 | Estee Lauder Cos. Inc. | 2.000% | 12/1/24 | 150 | 143 |
| Coca-Cola Co. | 2.500% | 6/1/40 | 9,600 | 7,225 | Estee Lauder Cos. Inc. | 3.150% | 3/15/27 | 6,431 | 6,114 |
| Coca-Cola Co. | 2.875% | 5/5/41 | 6,000 | 4,749 | Estee Lauder Cos. Inc. | 4.375% | 5/15/28 | 5,000 | 4,927 |
| Coca-Cola Co. | 4.200% | 3/25/50 | 5,775 | 5,465 | Estee Lauder Cos. Inc. | 2.375% | 12/1/29 | 6,000 | 5,186 |
| Coca-Cola Co. | 2.600% | 6/1/50 | 20,475 | 14,351 | Estee Lauder Cos. Inc. | 2.600% | 4/15/30 | 15,600 | 13,654 |
| Coca-Cola Co. | 3.000% | 3/5/51 | 5,100 | 3,885 | Estee Lauder Cos. Inc. | 1.950% | 3/15/31 | 11,000 | 9,040 |
| Coca-Cola Co. | 2.500% | 3/15/51 | 27,325 | 18,672 | Estee Lauder Cos. Inc. | 4.650% | 5/15/33 | 7,362 | 7,242 |
| Coca-Cola Co. | 2.750% | 6/1/60 | 3,800 | 2,621 | Estee Lauder Cos. Inc. | 6.000% | 5/15/37 | 8,000 | 8,767 |
| Coca-Cola Consolidated Inc. | 3.800% | 11/25/25 | 8,117 | 7,836 | Estee Lauder Cos. Inc. | 4.375% | 6/15/45 | 4,375 | 3,879 |
| Coca-Cola Femsa SAB de CV | 2.750% | 1/22/30 | 13,600 | 12,008 | Estee Lauder Cos. Inc. | 4.150% | 3/15/47 | 1,880 | 1,645 |
| Coca-Cola Femsa SAB de CV | 1.850% | 9/1/32 | 2,600 | 2,035 | Estee Lauder Cos. Inc. | 3.125% | 12/1/49 | 2,052 | 1,500 |
| Coca-Cola Femsa SAB de CV | 5.250% | 11/26/43 | 7,800 | 7,800 | Estee Lauder Cos. Inc. | 5.150% | 5/15/53 | 7,362 | 7,487 |
| Colgate-Palmolive Co. | 3.100% | 8/15/25 | 2,650 | 2,552 | Flowers Foods Inc. | 3.500% | 10/1/26 | 3,500 | 3,285 |
| Colgate-Palmolive Co. | 3.100% | 8/15/27 | 5,000 | 4,760 | Flowers Foods Inc. | 2.400% | 3/15/31 | 11,381 | 9,305 |
| Colgate-Palmolive Co. | 4.600% | 3/1/28 | 10,000 | 10,065 | Fomento Economico Mexicano | | | | |
| Colgate-Palmolive Co. | 3.250% | 8/15/32 | 7,000 | 6,422 | SAB de CV | 3.500% | 1/16/50 | 20,000 | 15,266 |
| Colgate-Palmolive Co. | 4.600% | 3/1/33 | 5,500 | 5,597 | General Mills Inc. | 4.000% | 4/17/25 | 1,000 | 975 |
| Colgate-Palmolive Co. | 4.000% | 8/15/45 | 4,045 | 3,671 | General Mills Inc. | 3.200% | 2/10/27 | 12,065 | 11,412 |
| Colgate-Palmolive Co. | 3.700% | 8/1/47 | 7,922 | 6,923 | General Mills Inc. | 4.200% | 4/17/28 | 11,675 | 11,342 |
| Conagra Brands Inc. | 4.600% | 11/1/25 | 17,225 | 16,839 | General Mills Inc. | 2.875% | 4/15/30 | 6,891 | 6,122 |
| Conagra Brands Inc. | 1.375% | 11/1/27 | 8,275 | 7,016 | General Mills Inc. | 2.250% | 10/14/31 | 4,300 | 3,525 |
| Conagra Brands Inc. | 7.000% | 10/1/28 | 700 | 746 | General Mills Inc. | 4.950% | 3/29/33 | 24,987 | 24,768 |
| Conagra Brands Inc. | 4.850% | 11/1/28 | 5,450 | 5,318 | General Mills Inc. | 3.000% | 2/1/51 | 6,265 | 4,434 |
| Conagra Brands Inc. | 8.250% | 9/15/30 | 635 | 733 | Haleon US Capital LLC | 3.375% | 3/24/27 | 19,175 | 17,951 |
| Conagra Brands Inc. | 5.300% | 11/1/38 | 16,530 | 15,883 | Haleon US Capital LLC | 3.375% | 3/24/29 | 5,500 | 4,998 |
| Conagra Brands Inc. | 5.400% | 11/1/48 | 4,317 | 4,115 | Haleon US Capital LLC | 3.625% | 3/24/32 | 37,500 | 33,630 |
| Constellation Brands Inc. | 4.750% | 11/15/24 | 19,521 | 19,265 | Haleon US Capital LLC | 4.000% | 3/24/52 | 12,250 | 10,166 |
| Constellation Brands Inc. | 4.400% | 11/15/25 | 4,375 | 4,286 | Hershey Co. | 2.050% | 11/15/24 | 2,291 | 2,198 |
| Constellation Brands Inc. | 4.750% | 12/1/25 | 4,777 | 4,697 | Hershey Co. | 3.200% | 8/21/25 | 5,028 | 4,837 |
| Constellation Brands Inc. | 5.000% | 2/2/26 | 3,000 | 2,990 | Hershey Co. | 2.300% | 8/15/26 | 500 | 467 |
| Constellation Brands Inc. | 3.700% | 12/6/26 | 17,788 | 16,949 | Hershey Co. | 4.250% | 5/4/28 | 6,427 | 6,360 |
| Constellation Brands Inc. | 3.500% | 5/9/27 | 13,275 | 12,586 | Hershey Co. | 2.450% | 11/15/29 | 5,381 | 4,722 |
| Constellation Brands Inc. | 4.350% | 5/9/27 | 5,636 | 5,506 | Hershey Co. | 1.700% | 6/1/30 | 2,145 | 1,776 |
| Constellation Brands Inc. | 3.600% | 2/15/28 | 7,070 | 6,641 | Hershey Co. | 4.500% | 5/4/33 | 6,670 | 6,627 |
| Constellation Brands Inc. | 3.150% | 8/1/29 | 9,700 | 8,758 | Hershey Co. | 3.375% | 8/15/46 | 300 | 229 |
| Constellation Brands Inc. | 2.875% | 5/1/30 | 8,308 | 7,213 | Hershey Co. | 3.125% | 11/15/49 | 2,035 | 1,501 |
| Constellation Brands Inc. | 2.250% | 8/1/31 | 4,235 | 3,465 | Hershey Co. | 2.650% | 6/1/50 | 2,595 | 1,753 |
| Constellation Brands Inc. | 4.750% | 5/9/32 | 5,000 | 4,852 | Hormel Foods Corp. | 1.700% | 6/3/28 | 6,000 | 5,214 |
| Constellation Brands Inc. | 4.900% | 5/1/33 | 8,000 | 7,855 | Hormel Foods Corp. | 1.800% | 6/11/30 | 8,575 | 7,163 |
| Constellation Brands Inc. | 4.500% | 5/9/47 | 7,883 | 6,807 | Hormel Foods Corp. | 3.050% | 6/3/51 | 10,002 | 7,125 |
| Constellation Brands Inc. | 4.100% | 2/15/48 | 4,550 | 3,694 | Ingredion Inc. | 3.200% | 10/1/26 | 5,041 | 4,698 |
| Constellation Brands Inc. | 5.250% | 11/15/48 | 4,375 | 4,201 | Ingredion Inc. | 2.900% | 6/1/30 | 8,075 | 6,975 |
| Constellation Brands Inc. | 3.750% | 5/1/50 | 7,925 | 6,236 | Ingredion Inc. | 3.900% | 6/1/50 | 1,650 | 1,226 |
| Costco Wholesale Corp. | 3.000% | 5/18/27 | 6,532 | 6,203 | J M Smucker Co. | 3.500% | 3/15/25 | 6,034 | 5,831 |
| Costco Wholesale Corp. | 1.375% | 6/20/27 | 32,824 | 29,002 | J M Smucker Co. | 3.375% | 12/15/27 | 4,220 | 3,953 |
| Costco Wholesale Corp. | 1.600% | 4/20/30 | 47,373 | 39,442 | J M Smucker Co. | 2.375% | 3/15/30 | 7,875 | 6,708 |
| Costco Wholesale Corp. | 1.750% | 4/20/32 | 18,100 | 14,625 | J M Smucker Co. | 2.125% | 3/15/32 | 5,400 | 4,323 |
| Delhaize America LLC | 9.000% | 4/15/31 | 1,930 | 2,321 | J M Smucker Co. | 4.250% | 3/15/35 | 4,750 | 4,326 |
| Diageo Capital plc | 2.125% | 10/24/24 | 9,400 | 8,990 | J M Smucker Co. | 2.750% | 9/15/41 | 2,100 | 1,468 |
| Diageo Capital plc | 1.375% | 9/29/25 | 7,500 | 6,903 | J M Smucker Co. | 3.550% | 3/15/50 | 1,750 | 1,286 |
| Diageo Capital plc | 5.200% | 10/24/25 | 3,345 | 3,351 | JBS USA LUX SA | 5.125% | 2/1/28 | 10,000 | 9,594 |
| Diageo Capital plc | 5.300% | 10/24/27 | 7,080 | 7,203 | JBS USA LUX SA | 3.000% | 2/2/29 | 3,057 | 2,599 |
| Diageo Capital plc | 3.875% | 5/18/28 | 1,000 | 957 | JBS USA LUX SA | 5.500% | 1/15/30 | 8,000 | 7,668 |
| Diageo Capital plc | 2.000% | 4/29/30 | 8,460 | 7,134 | JBS USA LUX SA | 3.750% | 12/1/31 | 7,000 | 5,776 |
| Diageo Capital plc | 2.125% | 4/29/32 | 9,824 | 7,988 | JBS USA LUX SA | 3.000% | 5/15/32 | 3,000 | 2,314 |
| Diageo Capital plc | 5.500% | 1/24/33 | 14,000 | 14,813 | JBS USA LUX SA | 5.750% | 4/1/33 | 23,675 | 22,297 |
| Diageo Capital plc | 5.875% | 9/30/36 | 1,500 | 1,607 | JBS USA LUX SA | 4.375% | 2/2/52 | 24,625 | 17,332 |
| Diageo Capital plc | 3.875% | 4/29/43 | 7,469 | 6,348 | JBS USA LUX SA | 6.500% | 12/1/52 | 22,700 | 21,471 |
| Diageo Investment Corp. | 7.450% | 4/15/35 | 1,450 | 1,754 | Kellogg Co. | 3.250% | 4/1/26 | 5,025 | 4,786 |
| Diageo Investment Corp. | 4.250% | 5/11/42 | 1,512 | 1,372 | Kellogg Co. | 3.400% | 11/15/27 | 10,475 | 9,811 |
| Dollar General Corp. | 4.250% | 9/20/24 | 400 | 393 | Kellogg Co. | 4.300% | 5/15/28 | 4,850 | 4,695 |
| Dollar General Corp. | 4.150% | 11/1/25 | 7,180 | 6,967 | Kellogg Co. | 2.100% | 6/1/30 | 4,850 | 4,019 |
| Dollar General Corp. | 3.875% | 4/15/27 | 5,525 | 5,276 | Kellogg Co. | 4.500% | 4/1/46 | 7,650 | 6,781 |
| Dollar General Corp. | 4.625% | 11/1/27 | 2,000 | 1,958 | Kenvue Inc. | 5.500% | 3/22/25 | 8,000 | 8,021 |
| Dollar General Corp. | 4.125% | 5/1/28 | 4,475 | 4,259 | Kenvue Inc. | 5.350% | 3/22/26 | 8,000 | 8,057 |
| Dollar General Corp. | 5.200% | 7/5/28 | 4,575 | 4,528 | Kenvue Inc. | 5.050% | 3/22/28 | 10,500 | 10,586 |

Total Bond Market II Index Fund

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------|--------|---------------|---------------------|-----------------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| 7 | Kenvue Inc. | 5.000% | 3/22/30 | 12,000 | 12,108 | Mondelez International Inc. | 1.500% | 2/4/31 | 5,100 | 4,010 |
| 7 | Kenvue Inc. | 4.900% | 3/22/33 | 32,255 | 32,615 | Mondelez International Inc. | 3.000% | 3/17/32 | 7,750 | 6,712 |
| 7 | Kenvue Inc. | 5.100% | 3/22/43 | 8,000 | 8,130 | Mondelez International Inc. | 1.875% | 10/15/32 | 14,245 | 11,076 |
| 7 | Kenvue Inc. | 5.050% | 3/22/53 | 16,000 | 16,311 | Mondelez International Inc. | 2.625% | 9/4/50 | 15,275 | 9,877 |
| 7 | Kenvue Inc. | 5.200% | 3/22/63 | 8,200 | 8,393 | PepsiCo Inc. | 2.250% | 3/19/25 | 12,188 | 11,628 |
| | Keurig Dr Pepper Inc. | 4.417% | 5/25/25 | 2,641 | 2,592 | PepsiCo Inc. | 2.750% | 4/30/25 | 10,130 | 9,693 |
| | Keurig Dr Pepper Inc. | 3.400% | 11/15/25 | 6,485 | 6,211 | PepsiCo Inc. | 3.500% | 7/17/25 | 4,000 | 3,892 |
| | Keurig Dr Pepper Inc. | 2.550% | 9/15/26 | 5,500 | 5,064 | PepsiCo Inc. | 2.850% | 2/24/26 | 15,866 | 15,145 |
| | Keurig Dr Pepper Inc. | 3.430% | 6/15/27 | 8,500 | 8,024 | PepsiCo Inc. | 2.375% | 10/6/26 | 37,221 | 34,925 |
| | Keurig Dr Pepper Inc. | 3.950% | 4/15/29 | 20,535 | 19,355 | PepsiCo Inc. | 2.625% | 3/19/27 | 17,500 | 16,340 |
| | Keurig Dr Pepper Inc. | 3.200% | 5/1/30 | 33,750 | 30,274 | PepsiCo Inc. | 3.000% | 10/15/27 | 28,525 | 26,846 |
| | Keurig Dr Pepper Inc. | 2.250% | 3/15/31 | 3,000 | 2,470 | PepsiCo Inc. | 4.450% | 5/15/28 | 5,000 | 4,998 |
| | Keurig Dr Pepper Inc. | 4.050% | 4/15/32 | 11,000 | 10,223 | PepsiCo Inc. | 7.000% | 3/1/29 | 3,527 | 3,946 |
| | Keurig Dr Pepper Inc. | 4.500% | 11/15/45 | 5,525 | 4,838 | PepsiCo Inc. | 2.625% | 7/29/29 | 9,984 | 8,996 |
| | Keurig Dr Pepper Inc. | 4.420% | 12/15/46 | 4,000 | 3,420 | PepsiCo Inc. | 2.750% | 3/19/30 | 27,510 | 24,761 |
| | Keurig Dr Pepper Inc. | 3.800% | 5/1/50 | 7,100 | 5,604 | PepsiCo Inc. | 1.625% | 5/1/30 | 16,520 | 13,753 |
| | Keurig Dr Pepper Inc. | 3.350% | 3/15/51 | 3,750 | 2,680 | PepsiCo Inc. | 1.400% | 2/25/31 | 10,000 | 8,053 |
| | Keurig Dr Pepper Inc. | 4.500% | 4/15/52 | 13,000 | 11,453 | PepsiCo Inc. | 1.950% | 10/21/31 | 9,000 | 7,442 |
| | Kimberly-Clark Corp. | 3.050% | 8/15/25 | 3,075 | 2,957 | PepsiCo Inc. | 3.900% | 7/18/32 | 10,681 | 10,274 |
| | Kimberly-Clark Corp. | 2.750% | 2/15/26 | 3,625 | 3,437 | PepsiCo Inc. | 4.450% | 2/15/33 | 5,000 | 5,041 |
| | Kimberly-Clark Corp. | 1.050% | 9/15/27 | 1,750 | 1,512 | PepsiCo Inc. | 3.500% | 3/19/40 | 9,500 | 8,025 |
| | Kimberly-Clark Corp. | 3.950% | 11/1/28 | 3,575 | 3,470 | PepsiCo Inc. | 2.625% | 10/21/41 | 6,353 | 4,802 |
| | Kimberly-Clark Corp. | 3.200% | 4/25/29 | 3,875 | 3,597 | PepsiCo Inc. | 4.000% | 3/5/42 | 4,800 | 4,321 |
| | Kimberly-Clark Corp. | 3.100% | 3/26/30 | 6,060 | 5,531 | PepsiCo Inc. | 3.000% | 8/13/42 | 4,100 | 3,485 |
| | Kimberly-Clark Corp. | 2.000% | 11/2/31 | 7,200 | 5,946 | PepsiCo Inc. | 4.250% | 10/22/44 | 3,525 | 3,209 |
| | Kimberly-Clark Corp. | 6.625% | 8/1/37 | 300 | 353 | PepsiCo Inc. | 4.450% | 4/14/46 | 3,925 | 3,785 |
| | Kimberly-Clark Corp. | 5.300% | 3/1/41 | 8,275 | 8,571 | PepsiCo Inc. | 3.450% | 10/6/46 | 15,075 | 12,449 |
| | Kimberly-Clark Corp. | 3.900% | 5/4/47 | 2,774 | 2,372 | PepsiCo Inc. | 3.375% | 7/29/49 | 6,020 | 4,900 |
| | Kimberly-Clark Corp. | 2.875% | 2/7/50 | 4,105 | 2,953 | PepsiCo Inc. | 2.875% | 10/15/49 | 9,400 | 7,074 |
| | Koninklijke Ahold Delhaize NV | 5.700% | 10/1/40 | 2,123 | 2,140 | PepsiCo Inc. | 3.625% | 3/19/50 | 9,708 | 8,261 |
| | Kraft Heinz Foods Co. | 3.000% | 6/1/26 | 13,150 | 12,405 | PepsiCo Inc. | 2.750% | 10/21/51 | 10,500 | 7,544 |
| | Kraft Heinz Foods Co. | 3.875% | 5/15/27 | 14,550 | 13,971 | PepsiCo Inc. | 4.200% | 7/18/52 | 10,760 | 10,080 |
| | Kraft Heinz Foods Co. | 3.750% | 4/1/30 | 4,050 | 3,760 | PepsiCo Inc. | 4.650% | 2/15/53 | 5,000 | 5,022 |
| | Kraft Heinz Foods Co. | 5.000% | 7/15/35 | 10,900 | 10,732 | PepsiCo Inc. | 3.875% | 3/19/60 | 2,000 | 1,734 |
| | Kraft Heinz Foods Co. | 6.875% | 1/26/39 | 8,000 | 8,998 | Philip Morris International Inc. | 3.250% | 11/10/24 | 10,600 | 10,298 |
| | Kraft Heinz Foods Co. | 6.500% | 2/9/40 | 11,000 | 11,867 | Philip Morris International Inc. | 5.125% | 11/15/24 | 7,420 | 7,389 |
| | Kraft Heinz Foods Co. | 5.000% | 6/4/42 | 6,500 | 6,080 | Philip Morris International Inc. | 1.500% | 5/1/25 | 3,687 | 3,449 |
| | Kraft Heinz Foods Co. | 5.200% | 7/15/45 | 14,550 | 13,803 | Philip Morris International Inc. | 3.375% | 8/11/25 | 4,625 | 4,454 |
| | Kraft Heinz Foods Co. | 4.375% | 6/1/46 | 47,086 | 40,121 | Philip Morris International Inc. | 5.000% | 11/17/25 | 10,000 | 9,953 |
| | Kraft Heinz Foods Co. | 4.875% | 10/1/49 | 39,000 | 35,570 | Philip Morris International Inc. | 4.875% | 2/13/26 | 7,500 | 7,446 |
| | Kraft Heinz Foods Co. | 5.500% | 6/1/50 | 10,450 | 10,379 | Philip Morris International Inc. | 2.750% | 2/25/26 | 17,069 | 16,045 |
| | Kroger Co. | 3.500% | 2/1/26 | 2,783 | 2,670 | Philip Morris International Inc. | 0.875% | 5/1/26 | 9,362 | 8,354 |
| | Kroger Co. | 2.650% | 10/15/26 | 4,107 | 3,807 | Philip Morris International Inc. | 3.125% | 8/17/27 | 14,194 | 13,270 |
| | Kroger Co. | 4.500% | 1/15/29 | 1,435 | 1,402 | Philip Morris International Inc. | 5.125% | 11/17/27 | 15,000 | 15,049 |
| 3 | Kroger Co. | 7.700% | 6/1/29 | 4,025 | 4,507 | Philip Morris International Inc. | 4.875% | 2/15/28 | 15,497 | 15,283 |
| | Kroger Co. | 8.000% | 9/15/29 | 6,150 | 6,968 | Philip Morris International Inc. | 5.625% | 11/17/29 | 15,200 | 15,488 |
| | Kroger Co. | 2.200% | 5/1/30 | 5,031 | 4,164 | Philip Morris International Inc. | 5.125% | 2/15/30 | 10,195 | 10,083 |
| | Kroger Co. | 1.700% | 1/15/31 | 5,550 | 4,355 | Philip Morris International Inc. | 2.100% | 5/1/30 | 8,250 | 6,829 |
| | Kroger Co. | 7.500% | 4/1/31 | 1,125 | 1,282 | Philip Morris International Inc. | 5.750% | 11/17/32 | 25,000 | 25,620 |
| | Kroger Co. | 6.900% | 4/15/38 | 3,327 | 3,695 | Philip Morris International Inc. | 5.375% | 2/15/33 | 23,707 | 23,665 |
| | Kroger Co. | 5.400% | 7/15/40 | 5,010 | 4,827 | Philip Morris International Inc. | 6.375% | 5/16/38 | 7,600 | 8,315 |
| | Kroger Co. | 5.000% | 4/15/42 | 4,524 | 4,127 | Philip Morris International Inc. | 4.375% | 11/15/41 | 20,418 | 17,451 |
| | Kroger Co. | 5.150% | 8/1/43 | 2,350 | 2,170 | Philip Morris International Inc. | 4.500% | 3/20/42 | 8,995 | 7,755 |
| | Kroger Co. | 3.875% | 10/15/46 | 14,619 | 11,272 | Philip Morris International Inc. | 3.875% | 8/21/42 | 15,802 | 12,526 |
| | Kroger Co. | 4.450% | 2/1/47 | 17,409 | 15,195 | Philip Morris International Inc. | 4.125% | 3/4/43 | 11,290 | 9,219 |
| | Kroger Co. | 4.650% | 1/15/48 | 3,191 | 2,807 | Philip Morris International Inc. | 4.875% | 11/15/43 | 5,750 | 5,158 |
| | Kroger Co. | 3.950% | 1/15/50 | 6,575 | 5,264 | Philip Morris International Inc. | 4.250% | 11/10/44 | 1,435 | 1,194 |
| | McCormick & Co. Inc. | 3.150% | 8/15/24 | 9,275 | 9,001 | Pilgrim's Pride Corp. | 4.250% | 4/15/31 | 4,800 | 4,118 |
| | McCormick & Co. Inc. | 0.900% | 2/15/26 | 6,000 | 5,353 | Pilgrim's Pride Corp. | 3.500% | 3/1/32 | 9,613 | 7,655 |
| | McCormick & Co. Inc. | 3.400% | 8/15/27 | 10,500 | 9,828 | Pilgrim's Pride Corp. | 6.250% | 7/1/33 | 13,000 | 12,647 |
| | McCormick & Co. Inc. | 2.500% | 4/15/30 | 4,100 | 3,469 | Procter & Gamble Co. | 0.550% | 10/29/25 | 6,450 | 5,855 |
| | McCormick & Co. Inc. | 1.850% | 2/15/31 | 9,390 | 7,441 | Procter & Gamble Co. | 2.700% | 2/2/26 | 15,050 | 14,404 |
| | McCormick & Co. Inc. | 4.950% | 4/15/33 | 5,000 | 4,910 | Procter & Gamble Co. | 2.450% | 11/3/26 | 11,110 | 10,406 |
| | McCormick & Co. Inc. | 4.200% | 8/15/47 | 1,820 | 1,506 | Procter & Gamble Co. | 2.800% | 3/25/27 | 9,395 | 8,853 |
| | Mead Johnson Nutrition Co. | 4.125% | 11/15/25 | 12,118 | 11,824 | Procter & Gamble Co. | 2.850% | 8/11/27 | 6,575 | 6,167 |
| | Mead Johnson Nutrition Co. | 5.900% | 11/1/39 | 6,160 | 6,489 | Procter & Gamble Co. | 3.000% | 3/25/30 | 30,127 | 27,898 |
| | Mead Johnson Nutrition Co. | 4.600% | 6/1/44 | 8,835 | 7,932 | Procter & Gamble Co. | 1.200% | 10/29/30 | 15,351 | 12,412 |
| | Molson Coors Beverage Co. | 3.000% | 7/15/26 | 27,194 | 25,412 | Procter & Gamble Co. | 4.050% | 1/26/33 | 10,000 | 9,882 |
| | Molson Coors Beverage Co. | 5.000% | 5/1/42 | 10,925 | 10,165 | Procter & Gamble Co. | 5.550% | 3/5/37 | 4,500 | 5,020 |
| | Molson Coors Beverage Co. | 4.200% | 7/15/46 | 14,525 | 11,967 | Procter & Gamble Co. | 3.550% | 3/25/40 | 4,373 | 3,868 |
| | Mondelez International Inc. | 1.500% | 5/4/25 | 4,500 | 4,198 | Procter & Gamble Co. | 3.500% | 10/25/47 | 3,075 | 2,600 |
| | Mondelez International Inc. | 2.625% | 3/17/27 | 6,000 | 5,540 | Procter & Gamble Co. | 3.600% | 3/25/50 | 5,606 | 4,751 |
| | Mondelez International Inc. | 2.750% | 4/13/30 | 9,156 | 8,027 | Reynolds American Inc. | 4.450% | 6/12/25 | 35,592 | 34,601 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|---------------------------------------|--------|---------------|---------------------|-----------------------|--|---|---------------|---------------------|-----------------------|--------|
| Cheniere Corpus Christi Holdings LLC | 5.875% | 3/31/25 | 19,000 | 18,926 | | Devon Energy Corp. | 5.000% | 6/15/45 | 8,350 | 7,244 |
| Cheniere Corpus Christi Holdings LLC | 5.125% | 6/30/27 | 27,354 | 26,909 | | Diamondback Energy Inc. | 3.250% | 12/1/26 | 10,125 | 9,521 |
| Cheniere Corpus Christi Holdings LLC | 3.700% | 11/15/29 | 16,250 | 14,741 | | Diamondback Energy Inc. | 3.500% | 12/1/29 | 8,750 | 7,887 |
| Cheniere Corpus Christi Holdings LLC | 2.742% | 12/31/39 | 7,900 | 6,225 | | Diamondback Energy Inc. | 3.125% | 3/24/31 | 12,925 | 11,066 |
| Cheniere Energy Inc. | 4.625% | 10/15/28 | 13,674 | 12,789 | | Diamondback Energy Inc. | 6.250% | 3/15/33 | 9,500 | 9,839 |
| Cheniere Energy Partners LP | 4.500% | 10/1/29 | 15,400 | 14,143 | | Diamondback Energy Inc. | 4.400% | 3/24/51 | 6,700 | 5,313 |
| Cheniere Energy Partners LP | 4.000% | 3/1/31 | 22,425 | 19,751 | | Diamondback Energy Inc. | 4.250% | 3/15/52 | 7,430 | 5,717 |
| Cheniere Energy Partners LP | 3.250% | 1/31/32 | 20,100 | 16,583 | | Diamondback Energy Inc. | 6.250% | 3/15/53 | 7,690 | 7,807 |
| Cheniere Energy Partners LP | 5.950% | 6/30/33 | 5,693 | 5,716 | | Eastern Gas Transmission & Storage Inc. | 3.600% | 12/15/24 | 566 | 545 |
| Chevron Corp. | 1.554% | 5/11/25 | 26,300 | 24,663 | | Eastern Gas Transmission & Storage Inc. | 3.000% | 11/15/29 | 5,000 | 4,360 |
| Chevron Corp. | 3.326% | 11/17/25 | 8,799 | 8,504 | | Eastern Gas Transmission & Storage Inc. | 4.800% | 11/1/43 | 4,000 | 3,493 |
| Chevron Corp. | 2.954% | 5/16/26 | 9,700 | 9,235 | | Enbridge Energy Partners LP | 4.600% | 12/15/44 | 5,478 | 4,605 |
| Chevron Corp. | 1.995% | 5/11/27 | 7,286 | 6,621 | | Enbridge Energy Partners LP | 5.875% | 10/15/25 | 8,825 | 8,858 |
| Chevron Corp. | 2.236% | 5/11/30 | 18,468 | 16,099 | | Enbridge Energy Partners LP | 7.500% | 4/15/38 | 4,725 | 5,316 |
| Chevron Corp. | 3.078% | 5/11/50 | 8,945 | 6,669 | | Enbridge Energy Partners LP | 5.500% | 9/15/40 | 3,573 | 3,372 |
| Chevron USA Inc. | 3.900% | 11/15/24 | 1,549 | 1,522 | | Enbridge Energy Partners LP | 7.375% | 10/15/45 | 5,880 | 6,766 |
| Chevron USA Inc. | 0.687% | 8/12/25 | 13,352 | 12,205 | | Enbridge Inc. | 2.500% | 1/15/25 | 4,500 | 4,284 |
| Chevron USA Inc. | 1.018% | 8/12/27 | 9,167 | 7,980 | | Enbridge Inc. | 2.500% | 2/14/25 | 2,000 | 1,903 |
| Chevron USA Inc. | 3.850% | 1/15/28 | 4,789 | 4,674 | | Enbridge Inc. | 1.600% | 10/4/26 | 800 | 713 |
| Chevron USA Inc. | 3.250% | 10/15/29 | 8,000 | 7,405 | | Enbridge Inc. | 4.250% | 12/1/26 | 15,400 | 14,857 |
| Chevron USA Inc. | 5.250% | 11/15/43 | 10,200 | 10,382 | | Enbridge Inc. | 3.700% | 7/15/27 | 6,675 | 6,310 |
| Chevron USA Inc. | 2.343% | 8/12/50 | 9,100 | 5,815 | | Enbridge Inc. | 3.125% | 11/15/29 | 14,295 | 12,637 |
| CNOOC Finance 2013 Ltd. | 4.250% | 5/9/43 | 5,342 | 4,749 | | Enbridge Inc. | 5.700% | 3/8/33 | 24,145 | 24,478 |
| CNOOC Finance 2013 Ltd. | 3.300% | 9/30/49 | 7,600 | 5,557 | | Enbridge Inc. | 2.500% | 8/1/33 | 11,500 | 9,016 |
| CNOOC Finance 2014 ULC | 4.875% | 4/30/44 | 5,300 | 5,085 | | Enbridge Inc. | 4.500% | 6/10/44 | 6,495 | 5,407 |
| CNOOC Finance 2015 Australia Pty Ltd. | 4.200% | 5/5/45 | 5,000 | 4,361 | | Enbridge Inc. | 5.500% | 12/1/46 | 2,000 | 1,907 |
| CNOOC Finance 2015 USA LLC | 4.375% | 5/2/28 | 25,050 | 24,595 | | Enbridge Inc. | 4.000% | 11/15/49 | 5,750 | 4,452 |
| CNOOC Petroleum North America ULC | 7.875% | 3/15/32 | 9,000 | 10,775 | | Enbridge Inc. | 3.400% | 8/1/51 | 10,600 | 7,409 |
| CNOOC Petroleum North America ULC | 5.875% | 3/10/35 | 5,500 | 5,813 | | Energy Transfer LP | 4.050% | 3/15/25 | 14,412 | 14,017 |
| CNOOC Petroleum North America ULC | 6.400% | 5/15/37 | 11,325 | 12,558 | | Energy Transfer LP | 2.900% | 5/15/25 | 10,200 | 9,683 |
| CNOOC Petroleum North America ULC | 7.500% | 7/30/39 | 5,100 | 6,281 | | Energy Transfer LP | 5.950% | 12/1/25 | 3,375 | 3,380 |
| Columbia Pipeline Group Inc. | 4.500% | 6/1/25 | 10,448 | 10,221 | | Energy Transfer LP | 4.750% | 1/15/26 | 11,005 | 10,764 |
| Columbia Pipeline Group Inc. | 5.800% | 6/1/45 | 6,035 | 5,960 | | Energy Transfer LP | 3.900% | 7/15/26 | 6,000 | 5,707 |
| Conoco Funding Co. | 7.250% | 10/15/31 | 3,440 | 3,935 | | Energy Transfer LP | 4.400% | 3/15/27 | 11,100 | 10,627 |
| ConocoPhillips | 4.300% | 8/15/28 | 10,348 | 10,077 | | Energy Transfer LP | 4.200% | 4/15/27 | 6,900 | 6,589 |
| ConocoPhillips | 2.400% | 2/15/31 | 4,900 | 4,046 | | Energy Transfer LP | 5.500% | 6/1/27 | 10,800 | 10,753 |
| ConocoPhillips | 5.900% | 10/15/32 | 3,625 | 3,901 | | Energy Transfer LP | 4.000% | 10/1/27 | 6,000 | 5,631 |
| ConocoPhillips | 5.900% | 5/15/38 | 10,161 | 10,789 | | Energy Transfer LP | 5.550% | 2/15/28 | 3,700 | 3,695 |
| ConocoPhillips | 6.500% | 2/1/39 | 12,731 | 14,677 | | Energy Transfer LP | 4.950% | 5/15/28 | 12,200 | 11,823 |
| ConocoPhillips | 4.875% | 10/1/47 | 10,294 | 9,764 | | Energy Transfer LP | 4.950% | 6/15/28 | 13,110 | 12,747 |
| ConocoPhillips Co. | 2.400% | 3/7/25 | 454 | 433 | | Energy Transfer LP | 5.250% | 4/15/29 | 22,800 | 22,255 |
| ConocoPhillips Co. | 6.950% | 4/15/29 | 7,725 | 8,506 | | Energy Transfer LP | 4.150% | 9/15/29 | 3,000 | 2,764 |
| ConocoPhillips Co. | 3.758% | 3/15/42 | 8,574 | 7,215 | | Energy Transfer LP | 3.750% | 5/15/30 | 16,180 | 14,627 |
| ConocoPhillips Co. | 4.300% | 11/15/44 | 13,848 | 12,217 | | Energy Transfer LP | 5.750% | 2/15/33 | 17,060 | 17,168 |
| ConocoPhillips Co. | 3.800% | 3/15/52 | 9,000 | 7,308 | | Energy Transfer LP | 4.900% | 3/15/35 | 4,100 | 3,767 |
| ConocoPhillips Co. | 5.300% | 5/15/53 | 10,685 | 10,873 | | Energy Transfer LP | 6.625% | 10/15/36 | 7,650 | 7,854 |
| ConocoPhillips Co. | 4.025% | 3/15/62 | 18,503 | 15,089 | | Energy Transfer LP | 5.800% | 6/15/38 | 5,790 | 5,523 |
| Continental Resources Inc. | 4.375% | 1/15/28 | 7,577 | 7,115 | | Energy Transfer LP | 7.500% | 7/1/38 | 6,132 | 6,716 |
| Continental Resources Inc. | 4.900% | 6/1/44 | 6,200 | 4,818 | | Energy Transfer LP | 6.050% | 6/1/41 | 5,690 | 5,490 |
| Coterra Energy Inc. | 3.900% | 5/15/27 | 6,055 | 5,715 | | Energy Transfer LP | 6.500% | 2/1/42 | 11,926 | 12,058 |
| Coterra Energy Inc. | 4.375% | 3/15/29 | 3,280 | 3,060 | | Energy Transfer LP | 6.100% | 2/15/42 | 2,500 | 2,368 |
| DCP Midstream Operating LP | 5.375% | 7/15/25 | 3,086 | 3,056 | | Energy Transfer LP | 4.950% | 1/15/43 | 2,850 | 2,356 |
| DCP Midstream Operating LP | 5.625% | 7/15/27 | 2,343 | 2,342 | | Energy Transfer LP | 5.150% | 2/1/43 | 5,900 | 5,029 |
| DCP Midstream Operating LP | 5.125% | 5/15/29 | 3,488 | 3,410 | | Energy Transfer LP | 5.950% | 10/1/43 | 2,300 | 2,148 |
| DCP Midstream Operating LP | 3.250% | 2/15/32 | 6,631 | 5,614 | | Energy Transfer LP | 5.300% | 4/1/44 | 10,675 | 9,199 |
| DCP Midstream Operating LP | 5.600% | 4/1/44 | 4,000 | 3,789 | | Energy Transfer LP | 5.000% | 5/15/44 | 7,415 | 6,242 |
| Devon Energy Corp. | 5.250% | 9/15/24 | 4,700 | 4,662 | | Energy Transfer LP | 5.150% | 3/15/45 | 8,769 | 7,554 |
| Devon Energy Corp. | 5.850% | 12/15/25 | 2,425 | 2,444 | | Energy Transfer LP | 5.350% | 5/15/45 | 8,175 | 7,141 |
| Devon Energy Corp. | 5.250% | 10/15/27 | 4,792 | 4,720 | | Energy Transfer LP | 6.125% | 12/15/45 | 14,450 | 13,764 |
| Devon Energy Corp. | 5.875% | 6/15/28 | 3,128 | 3,117 | | Energy Transfer LP | 5.300% | 4/15/47 | 15,110 | 13,166 |
| Devon Energy Corp. | 4.500% | 1/15/30 | 5,648 | 5,321 | | Energy Transfer LP | 5.400% | 10/1/47 | 15,897 | 14,059 |
| Devon Energy Corp. | 7.875% | 9/30/31 | 6,950 | 7,860 | | Energy Transfer LP | 6.000% | 6/15/48 | 11,300 | 10,729 |
| Devon Energy Corp. | 7.950% | 4/15/32 | 4,314 | 4,959 | | Energy Transfer LP | 6.250% | 4/15/49 | 17,900 | 17,482 |
| Devon Energy Corp. | 5.600% | 7/15/41 | 13,192 | 12,421 | | Energy Transfer LP | 5.000% | 5/15/50 | 23,400 | 19,773 |
| Devon Energy Corp. | 4.750% | 5/15/42 | 7,500 | 6,336 | | Eni USA Inc. | 7.300% | 11/15/27 | 1,095 | 1,175 |
| | | | | | | Enterprise Products Operating LLC | 3.750% | 2/15/25 | 7,925 | 7,712 |
| | | | | | | Enterprise Products Operating LLC | 5.050% | 1/10/26 | 1,600 | 1,599 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|--------|---------------|---------------------|-----------------------|------------------------------------|--------|---------------|---------------------|-----------------------|
| Enterprise Products Operating LLC | 3.700% | 2/15/26 | 12,682 | 12,238 | Exxon Mobil Corp. | 3.452% | 4/15/51 | 30,641 | 23,912 |
| Enterprise Products Operating LLC | 3.950% | 2/15/27 | 1,400 | 1,352 | Halliburton Co. | 3.800% | 11/15/25 | 602 | 581 |
| Enterprise Products Operating LLC | 4.150% | 10/16/28 | 7,870 | 7,533 | Halliburton Co. | 2.920% | 3/1/30 | 10,200 | 8,976 |
| Enterprise Products Operating LLC | 3.125% | 7/31/29 | 17,940 | 16,099 | Halliburton Co. | 4.850% | 11/15/35 | 16,325 | 15,374 |
| Enterprise Products Operating LLC | 2.800% | 1/31/30 | 11,900 | 10,434 | Halliburton Co. | 6.700% | 9/15/38 | 16,880 | 18,514 |
| Enterprise Products Operating LLC | 5.350% | 1/31/33 | 12,000 | 12,206 | Halliburton Co. | 4.500% | 11/15/41 | 3,500 | 2,974 |
| 3 Enterprise Products Operating LLC | 6.875% | 3/1/33 | 5,843 | 6,582 | Halliburton Co. | 4.750% | 8/1/43 | 14,075 | 12,336 |
| 3 Enterprise Products Operating LLC | 6.650% | 10/15/34 | 235 | 255 | Halliburton Co. | 5.000% | 11/15/45 | 21,117 | 19,113 |
| Enterprise Products Operating LLC | 7.550% | 4/15/38 | 3,330 | 3,839 | Helmerich & Payne Inc. | 2.900% | 9/29/31 | 5,400 | 4,357 |
| Enterprise Products Operating LLC | 6.125% | 10/15/39 | 5,845 | 6,208 | Hess Corp. | 3.500% | 7/15/24 | 2,750 | 2,682 |
| Enterprise Products Operating LLC | 5.950% | 2/1/41 | 7,465 | 7,793 | Hess Corp. | 4.300% | 4/1/27 | 11,460 | 11,010 |
| Enterprise Products Operating LLC | 5.700% | 2/15/42 | 4,065 | 4,130 | Hess Corp. | 7.300% | 8/15/31 | 4,760 | 5,223 |
| Enterprise Products Operating LLC | 4.850% | 8/15/42 | 12,293 | 11,305 | Hess Corp. | 7.125% | 3/15/33 | 5,780 | 6,322 |
| Enterprise Products Operating LLC | 4.450% | 2/15/43 | 15,212 | 13,409 | Hess Corp. | 6.000% | 1/15/40 | 15,050 | 14,995 |
| Enterprise Products Operating LLC | 4.850% | 3/15/44 | 22,326 | 20,583 | Hess Corp. | 5.600% | 2/15/41 | 12,672 | 12,123 |
| Enterprise Products Operating LLC | 5.100% | 2/15/45 | 10,370 | 9,893 | Hess Corp. | 5.800% | 4/1/47 | 600 | 583 |
| Enterprise Products Operating LLC | 4.900% | 5/15/46 | 10,385 | 9,581 | HF Sinclair Corp. | 5.875% | 4/1/26 | 8,008 | 8,039 |
| Enterprise Products Operating LLC | 4.250% | 2/15/48 | 21,492 | 18,220 | HF Sinclair Corp. | 4.500% | 10/1/30 | 5,300 | 4,705 |
| Enterprise Products Operating LLC | 4.800% | 2/1/49 | 13,298 | 12,183 | Kinder Morgan Energy Partners LP | 4.250% | 9/1/24 | 11,783 | 11,550 |
| Enterprise Products Operating LLC | 4.200% | 1/31/50 | 19,942 | 16,719 | Kinder Morgan Energy Partners LP | 7.400% | 3/15/31 | 1,930 | 2,114 |
| Enterprise Products Operating LLC | 3.700% | 1/31/51 | 4,203 | 3,223 | Kinder Morgan Energy Partners LP | 7.300% | 8/15/33 | 3,085 | 3,362 |
| Enterprise Products Operating LLC | 3.200% | 2/15/52 | 9,025 | 6,361 | Kinder Morgan Energy Partners LP | 5.800% | 3/15/35 | 5,000 | 4,930 |
| Enterprise Products Operating LLC | 3.300% | 2/15/53 | 11,300 | 8,089 | Kinder Morgan Energy Partners LP | 6.500% | 2/1/37 | 6,875 | 7,061 |
| Enterprise Products Operating LLC | 4.950% | 10/15/54 | 4,525 | 4,120 | 3 Kinder Morgan Energy Partners LP | 6.950% | 1/15/38 | 13,771 | 14,816 |
| Enterprise Products Operating LLC | 3.950% | 1/31/60 | 11,600 | 8,941 | Kinder Morgan Energy Partners LP | 6.500% | 9/1/39 | 9,675 | 9,881 |
| 3 Enterprise Products Operating LLC | 5.250% | 8/16/77 | 2,100 | 1,837 | Kinder Morgan Energy Partners LP | 6.550% | 9/15/40 | 4,900 | 4,970 |
| 3 Enterprise Products Operating LLC | 5.375% | 2/15/78 | 11,315 | 9,364 | Kinder Morgan Energy Partners LP | 7.500% | 11/15/40 | 1,750 | 1,947 |
| EOG Resources Inc. | 3.150% | 4/1/25 | 800 | 771 | Kinder Morgan Energy Partners LP | 6.375% | 3/1/41 | 5,100 | 5,121 |
| EOG Resources Inc. | 4.150% | 1/15/26 | 6,750 | 6,610 | Kinder Morgan Energy Partners LP | 5.625% | 9/1/41 | 9,504 | 8,726 |
| EOG Resources Inc. | 4.375% | 4/15/30 | 11,695 | 11,458 | Kinder Morgan Energy Partners LP | 5.000% | 8/15/42 | 4,380 | 3,713 |
| EQT Corp. | 6.125% | 2/1/25 | 4,019 | 3,999 | Kinder Morgan Energy Partners LP | 4.700% | 11/1/42 | 6,690 | 5,556 |
| 7 EQT Corp. | 3.125% | 5/15/26 | 5,500 | 5,056 | Kinder Morgan Energy Partners LP | 5.000% | 3/1/43 | 5,137 | 4,429 |
| EQT Corp. | 3.900% | 10/1/27 | 12,600 | 11,686 | Kinder Morgan Energy Partners LP | 5.500% | 3/1/44 | 9,400 | 8,575 |
| EQT Corp. | 5.700% | 4/1/28 | 4,855 | 4,814 | Kinder Morgan Inc. | 5.400% | 9/1/44 | 2,629 | 2,340 |
| EQT Corp. | 5.000% | 1/15/29 | 6,159 | 5,798 | Kinder Morgan Inc. | 4.300% | 6/1/25 | 13,295 | 12,977 |
| EQT Corp. | 7.000% | 2/1/30 | 9,600 | 10,052 | Kinder Morgan Inc. | 1.750% | 11/15/26 | 5,000 | 4,430 |
| Exxon Mobil Corp. | 2.019% | 8/16/24 | 6,300 | 6,074 | Kinder Morgan Inc. | 4.300% | 3/1/28 | 5,000 | 4,785 |
| Exxon Mobil Corp. | 2.992% | 3/19/25 | 47,100 | 45,395 | Kinder Morgan Inc. | 2.000% | 2/15/31 | 7,800 | 6,200 |
| Exxon Mobil Corp. | 3.043% | 3/1/26 | 27,373 | 26,180 | Kinder Morgan Inc. | 7.800% | 8/1/31 | 2,730 | 3,082 |
| Exxon Mobil Corp. | 2.275% | 8/16/26 | 24,225 | 22,480 | 3 Kinder Morgan Inc. | 7.750% | 1/15/32 | 7,956 | 8,983 |
| Exxon Mobil Corp. | 2.440% | 8/16/29 | 9,750 | 8,677 | Kinder Morgan Inc. | 4.800% | 2/1/33 | 9,000 | 8,514 |
| Exxon Mobil Corp. | 3.482% | 3/19/30 | 21,000 | 19,701 | Kinder Morgan Inc. | 5.200% | 6/1/33 | 16,000 | 15,497 |
| Exxon Mobil Corp. | 2.610% | 10/15/30 | 25,455 | 22,359 | Kinder Morgan Inc. | 5.300% | 12/1/34 | 9,244 | 8,928 |
| Exxon Mobil Corp. | 2.995% | 8/16/39 | 11,504 | 9,116 | Kinder Morgan Inc. | 5.550% | 6/1/45 | 24,725 | 22,798 |
| Exxon Mobil Corp. | 4.227% | 3/19/40 | 26,450 | 24,367 | Kinder Morgan Inc. | 5.050% | 2/15/46 | 8,935 | 7,646 |
| Exxon Mobil Corp. | 3.567% | 3/6/45 | 14,153 | 11,521 | Kinder Morgan Inc. | 5.200% | 3/1/48 | 4,100 | 3,584 |
| Exxon Mobil Corp. | 4.114% | 3/1/46 | 13,400 | 11,795 | Kinder Morgan Inc. | 3.250% | 8/1/50 | 5,200 | 3,350 |
| Exxon Mobil Corp. | 3.095% | 8/16/49 | 18,434 | 13,541 | Kinder Morgan Inc. | 3.600% | 2/15/51 | 10,000 | 6,915 |
| Exxon Mobil Corp. | 4.327% | 3/19/50 | 28,390 | 25,785 | Kinder Morgan Inc. | 5.450% | 8/1/52 | 9,000 | 8,218 |
| | | | | | Magellan Midstream Partners LP | 5.000% | 3/1/26 | 9,075 | 8,992 |
| | | | | | Magellan Midstream Partners LP | 3.250% | 6/1/30 | 11,150 | 9,829 |
| | | | | | Magellan Midstream Partners LP | 5.150% | 10/15/43 | 3,775 | 3,207 |
| | | | | | Magellan Midstream Partners LP | 4.250% | 9/15/46 | 5,285 | 3,910 |
| | | | | | Magellan Midstream Partners LP | 4.200% | 10/3/47 | 10,710 | 7,958 |
| | | | | | Magellan Midstream Partners LP | 4.850% | 2/1/49 | 500 | 407 |
| | | | | | Magellan Midstream Partners LP | 3.950% | 3/1/50 | 7,450 | 5,323 |
| | | | | | Marathon Oil Corp. | 4.400% | 7/15/27 | 15,100 | 14,413 |
| | | | | | Marathon Oil Corp. | 6.800% | 3/15/32 | 5,755 | 5,955 |
| | | | | | Marathon Oil Corp. | 6.600% | 10/1/37 | 8,457 | 8,428 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|----------------------------|--------|---------------|---------------------|-----------------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| Marathon Oil Corp. | 5.200% | 6/1/45 | 5,148 | 4,345 | Phillips 66 | 3.850% | 4/9/25 | 7,700 | 7,491 |
| Marathon Petroleum Corp. | 3.625% | 9/15/24 | 7,400 | 7,207 | Phillips 66 | 1.300% | 2/15/26 | 2,800 | 2,533 |
| Marathon Petroleum Corp. | 4.700% | 5/1/25 | 12,000 | 11,776 | Phillips 66 | 3.900% | 3/15/28 | 5,250 | 4,986 |
| Marathon Petroleum Corp. | 5.125% | 12/15/26 | 10,000 | 9,914 | Phillips 66 | 2.150% | 12/15/30 | 9,000 | 7,346 |
| Marathon Petroleum Corp. | 3.800% | 4/1/28 | 3,825 | 3,566 | Phillips 66 | 4.650% | 11/15/34 | 13,650 | 12,904 |
| Marathon Petroleum Corp. | 6.500% | 3/1/41 | 13,232 | 13,617 | Phillips 66 | 5.875% | 5/1/42 | 9,587 | 9,942 |
| Marathon Petroleum Corp. | 4.750% | 9/15/44 | 8,395 | 7,006 | Phillips 66 | 4.875% | 11/15/44 | 16,940 | 15,612 |
| Marathon Petroleum Corp. | 4.500% | 4/1/48 | 7,685 | 6,080 | Phillips 66 | 3.300% | 3/15/52 | 10,900 | 7,496 |
| Marathon Petroleum Corp. | 5.000% | 9/15/54 | 4,425 | 3,654 | Phillips 66 Co. | 2.450% | 12/15/24 | 1,964 | 1,868 |
| MPLX LP | 4.875% | 12/1/24 | 19,058 | 18,793 | Phillips 66 Co. | 3.605% | 2/15/25 | 5,400 | 5,209 |
| MPLX LP | 4.000% | 2/15/25 | 6,000 | 5,821 | Phillips 66 Co. | 3.550% | 10/1/26 | 6,075 | 5,703 |
| MPLX LP | 4.875% | 6/1/25 | 13,424 | 13,198 | Phillips 66 Co. | 4.950% | 12/1/27 | 2,975 | 2,949 |
| MPLX LP | 1.750% | 3/1/26 | 16,519 | 15,009 | Phillips 66 Co. | 3.750% | 3/1/28 | 2,000 | 1,875 |
| MPLX LP | 4.125% | 3/1/27 | 10,525 | 10,086 | Phillips 66 Co. | 3.150% | 12/15/29 | 5,275 | 4,604 |
| MPLX LP | 4.250% | 12/1/27 | 8,960 | 8,524 | Phillips 66 Co. | 5.300% | 6/30/33 | 4,750 | 4,740 |
| MPLX LP | 4.000% | 3/15/28 | 19,650 | 18,516 | Phillips 66 Co. | 4.680% | 2/15/45 | 4,740 | 4,049 |
| MPLX LP | 4.800% | 2/15/29 | 7,643 | 7,382 | Phillips 66 Co. | 4.900% | 10/1/46 | 5,000 | 4,423 |
| MPLX LP | 2.650% | 8/15/30 | 15,341 | 12,849 | Pioneer Natural Resources Co. | 1.125% | 1/15/26 | 6,400 | 5,770 |
| MPLX LP | 4.950% | 9/1/32 | 9,998 | 9,549 | Pioneer Natural Resources Co. | 1.900% | 8/15/30 | 11,865 | 9,625 |
| MPLX LP | 5.000% | 3/1/33 | 11,800 | 11,318 | Pioneer Natural Resources Co. | 2.150% | 1/15/31 | 10,000 | 8,189 |
| MPLX LP | 4.500% | 4/15/38 | 13,962 | 12,032 | Plains All American Pipeline LP | 3.600% | 11/1/24 | 15,150 | 14,668 |
| MPLX LP | 5.200% | 3/1/47 | 14,335 | 12,596 | Plains All American Pipeline LP | 4.650% | 10/15/25 | 11,466 | 11,179 |
| MPLX LP | 5.200% | 12/1/47 | 16,225 | 14,213 | Plains All American Pipeline LP | 4.500% | 12/15/26 | 10,450 | 10,108 |
| MPLX LP | 4.700% | 4/15/48 | 9,495 | 7,821 | Plains All American Pipeline LP | 3.550% | 12/15/29 | 8,200 | 7,221 |
| MPLX LP | 5.500% | 2/15/49 | 11,690 | 10,653 | Plains All American Pipeline LP | 3.800% | 9/15/30 | 7,300 | 6,482 |
| MPLX LP | 4.950% | 3/14/52 | 15,000 | 12,745 | Plains All American Pipeline LP | 6.650% | 1/15/37 | 4,100 | 4,153 |
| MPLX LP | 5.650% | 3/1/53 | 7,300 | 6,823 | Plains All American Pipeline LP | 5.150% | 6/1/42 | 5,130 | 4,263 |
| MPLX LP | 4.900% | 4/15/58 | 4,500 | 3,630 | Plains All American Pipeline LP | 4.300% | 1/31/43 | 3,645 | 2,724 |
| NOV Inc. | 3.950% | 12/1/42 | 9,700 | 7,138 | Plains All American Pipeline LP | 4.700% | 6/15/44 | 8,580 | 6,702 |
| Occidental Petroleum Corp. | 5.875% | 9/1/25 | 6,393 | 6,369 | Plains All American Pipeline LP | 4.900% | 2/15/45 | 6,664 | 5,390 |
| Occidental Petroleum Corp. | 5.500% | 12/1/25 | 4,995 | 4,953 | Sabine Pass Liquefaction LLC | 5.625% | 3/1/25 | 21,505 | 21,433 |
| Occidental Petroleum Corp. | 5.550% | 3/15/26 | 8,980 | 8,863 | Sabine Pass Liquefaction LLC | 5.875% | 6/30/26 | 12,000 | 12,099 |
| Occidental Petroleum Corp. | 8.500% | 7/15/27 | 5,158 | 5,571 | Sabine Pass Liquefaction LLC | 5.000% | 3/15/27 | 16,000 | 15,754 |
| Occidental Petroleum Corp. | 6.375% | 9/1/28 | 5,812 | 5,926 | Sabine Pass Liquefaction LLC | 4.200% | 3/15/28 | 21,100 | 20,011 |
| Occidental Petroleum Corp. | 8.875% | 7/15/30 | 10,542 | 12,113 | Sabine Pass Liquefaction LLC | 4.500% | 5/15/30 | 20,795 | 19,781 |
| Occidental Petroleum Corp. | 6.625% | 9/1/30 | 16,278 | 16,912 | Sabine Pass Liquefaction LLC | 5.900% | 9/15/37 | 4,065 | 4,099 |
| Occidental Petroleum Corp. | 6.125% | 1/1/31 | 13,129 | 13,330 | Schlumberger Finance Canada Ltd. | 1.400% | 9/17/25 | 5,000 | 4,600 |
| Occidental Petroleum Corp. | 7.500% | 5/1/31 | 9,157 | 9,997 | Schlumberger Investment SA | 4.500% | 5/15/28 | 6,100 | 6,007 |
| Occidental Petroleum Corp. | 7.875% | 9/15/31 | 5,100 | 5,688 | Schlumberger Investment SA | 2.650% | 6/26/30 | 10,060 | 8,807 |
| Occidental Petroleum Corp. | 6.450% | 9/15/36 | 18,043 | 18,574 | Schlumberger Investment SA | 4.850% | 5/15/33 | 5,350 | 5,274 |
| Occidental Petroleum Corp. | 7.950% | 6/15/39 | 2,562 | 2,908 | Shell International Finance BV | 2.000% | 11/7/24 | 17,070 | 16,346 |
| Occidental Petroleum Corp. | 6.200% | 3/15/40 | 8,642 | 8,557 | Shell International Finance BV | 3.250% | 5/11/25 | 30,500 | 29,488 |
| Occidental Petroleum Corp. | 6.600% | 3/15/46 | 12,262 | 12,659 | Shell International Finance BV | 2.875% | 5/10/26 | 9,980 | 9,510 |
| Occidental Petroleum Corp. | 4.400% | 4/15/46 | 4,469 | 3,503 | Shell International Finance BV | 2.500% | 9/12/26 | 12,897 | 12,020 |
| Occidental Petroleum Corp. | 4.200% | 3/15/48 | 3,173 | 2,371 | Shell International Finance BV | 3.875% | 11/13/28 | 15,425 | 14,931 |
| ONEOK Inc. | 2.750% | 9/1/24 | 2,070 | 2,001 | Shell International Finance BV | 2.375% | 11/7/29 | 39,174 | 34,345 |
| ONEOK Inc. | 2.200% | 9/15/25 | 7,000 | 6,477 | Shell International Finance BV | 2.750% | 4/6/30 | 23,705 | 21,214 |
| ONEOK Inc. | 5.850% | 1/15/26 | 3,367 | 3,380 | Shell International Finance BV | 4.125% | 5/11/35 | 23,141 | 21,534 |
| ONEOK Inc. | 4.000% | 7/13/27 | 9,250 | 8,670 | Shell International Finance BV | 6.375% | 12/15/38 | 22,523 | 25,243 |
| ONEOK Inc. | 4.550% | 7/15/28 | 8,241 | 7,817 | Shell International Finance BV | 2.875% | 11/26/41 | 6,580 | 4,914 |
| ONEOK Inc. | 4.350% | 3/15/29 | 9,600 | 8,933 | Shell International Finance BV | 3.625% | 8/21/42 | 14,227 | 11,789 |
| ONEOK Inc. | 3.400% | 9/1/29 | 13,025 | 11,386 | Shell International Finance BV | 4.550% | 8/12/43 | 16,125 | 14,939 |
| ONEOK Inc. | 3.100% | 3/15/30 | 8,000 | 6,874 | Shell International Finance BV | 4.375% | 5/11/45 | 28,387 | 25,579 |
| ONEOK Inc. | 6.350% | 1/15/31 | 7,000 | 7,205 | Shell International Finance BV | 4.000% | 5/10/46 | 27,925 | 23,776 |
| ONEOK Inc. | 6.000% | 6/15/35 | 5,428 | 5,398 | Shell International Finance BV | 3.750% | 9/12/46 | 6,325 | 5,163 |
| ONEOK Inc. | 4.950% | 7/13/47 | 9,164 | 7,555 | Shell International Finance BV | 3.125% | 11/7/49 | 13,195 | 9,611 |
| ONEOK Inc. | 5.200% | 7/15/48 | 10,600 | 9,074 | Shell International Finance BV | 3.250% | 4/6/50 | 15,515 | 11,590 |
| ONEOK Inc. | 4.450% | 9/1/49 | 8,210 | 6,244 | Shell International Finance BV | 3.000% | 11/26/51 | 21,200 | 15,010 |
| ONEOK Inc. | 4.500% | 3/15/50 | 4,085 | 3,118 | Spectra Energy Partners LP | 3.500% | 3/15/25 | 9,100 | 8,762 |
| ONEOK Inc. | 7.150% | 1/15/51 | 2,900 | 3,043 | Spectra Energy Partners LP | 3.375% | 10/15/26 | 5,145 | 4,835 |
| ONEOK Partners LP | 4.900% | 3/15/25 | 5,039 | 4,956 | Spectra Energy Partners LP | 5.950% | 9/25/43 | 3,140 | 3,086 |
| ONEOK Partners LP | 6.650% | 10/1/36 | 15,153 | 15,558 | Spectra Energy Partners LP | 4.500% | 3/15/45 | 12,925 | 10,643 |
| ONEOK Partners LP | 6.850% | 10/15/37 | 6,725 | 6,918 | Suncor Energy Inc. | 7.150% | 2/1/32 | 6,407 | 6,921 |
| ONEOK Partners LP | 6.125% | 2/1/41 | 750 | 725 | Suncor Energy Inc. | 5.950% | 12/1/34 | 1,295 | 1,300 |
| ONEOK Partners LP | 6.200% | 9/15/43 | 4,185 | 4,043 | Suncor Energy Inc. | 6.800% | 5/15/38 | 8,815 | 9,378 |
| Ovintiv Exploration Inc. | 5.375% | 1/1/26 | 1,300 | 1,292 | Suncor Energy Inc. | 6.500% | 6/15/38 | 13,285 | 13,817 |
| Ovintiv Inc. | 5.650% | 5/15/28 | 7,472 | 7,333 | Suncor Energy Inc. | 6.850% | 6/1/39 | 7,666 | 8,237 |
| Ovintiv Inc. | 7.375% | 11/1/31 | 5,000 | 5,359 | Suncor Energy Inc. | 4.000% | 11/15/47 | 9,295 | 7,192 |
| Ovintiv Inc. | 6.250% | 7/15/33 | 5,025 | 4,960 | Suncor Energy Inc. | 3.750% | 3/4/51 | 8,350 | 6,121 |
| Ovintiv Inc. | 6.500% | 8/15/34 | 8,443 | 8,477 | Targa Resources Corp. | 4.200% | 2/1/33 | 13,070 | 11,588 |
| Ovintiv Inc. | 6.625% | 8/15/37 | 11,375 | 11,227 | Targa Resources Corp. | 6.125% | 3/15/33 | 5,069 | 5,181 |
| Ovintiv Inc. | 6.500% | 2/1/38 | 4,200 | 4,129 | Targa Resources Corp. | 4.950% | 4/15/52 | 15,270 | 12,621 |
| Ovintiv Inc. | 7.100% | 7/15/53 | 4,000 | 4,111 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--|--------|---------------|---------------------|-----------------------|---|--|---------------|---------------------|-----------------------|------------------|
| Targa Resources Corp. | 6.500% | 2/15/53 | 9,000 | 9,223 | | Williams Cos. Inc. | 5.400% | 3/2/26 | 1,700 | 1,699 |
| Targa Resources Partners LP | 6.500% | 7/15/27 | 4,000 | 3,998 | | Williams Cos. Inc. | 3.750% | 6/15/27 | 12,000 | 11,333 |
| Targa Resources Partners LP | 5.000% | 1/15/28 | 7,000 | 6,703 | | Williams Cos. Inc. | 3.500% | 11/15/30 | 12,510 | 11,216 |
| Targa Resources Partners LP | 6.875% | 1/15/29 | 7,000 | 7,139 | 3 | Williams Cos. Inc. | 7.500% | 1/15/31 | 550 | 604 |
| Targa Resources Partners LP | 5.500% | 3/1/30 | 10,000 | 9,623 | | Williams Cos. Inc. | 2.600% | 3/15/31 | 12,000 | 9,953 |
| Targa Resources Partners LP | 4.875% | 2/1/31 | 10,000 | 9,241 | | Williams Cos. Inc. | 4.650% | 8/15/32 | 17,370 | 16,454 |
| Targa Resources Partners LP | 4.000% | 1/15/32 | 10,000 | 8,673 | | Williams Cos. Inc. | 5.650% | 3/15/33 | 6,200 | 6,285 |
| TC PipeLines LP | 3.900% | 5/25/27 | 7,100 | 6,762 | | Williams Cos. Inc. | 6.300% | 4/15/40 | 12,920 | 13,570 |
| Tennessee Gas Pipeline Co. LLC | 7.000% | 3/15/27 | 825 | 862 | | Williams Cos. Inc. | 5.800% | 11/15/43 | 8,000 | 7,768 |
| Tennessee Gas Pipeline Co. LLC | 7.000% | 10/15/28 | 4,000 | 4,220 | | Williams Cos. Inc. | 5.400% | 3/4/44 | 9,250 | 8,540 |
| Tennessee Gas Pipeline Co. LLC | 7.625% | 4/1/37 | 200 | 228 | | Williams Cos. Inc. | 5.750% | 6/24/44 | 6,700 | 6,535 |
| Texas Eastern Transmission LP | 7.000% | 7/15/32 | 3,205 | 3,564 | | Williams Cos. Inc. | 4.900% | 1/15/45 | 8,178 | 7,154 |
| TotalEnergies Capital International SA | 2.434% | 1/10/25 | 11,442 | 10,971 | | Williams Cos. Inc. | 5.100% | 9/15/45 | 10,038 | 9,042 |
| TotalEnergies Capital International SA | 3.455% | 2/19/29 | 18,685 | 17,447 | | Williams Cos. Inc. | 4.850% | 3/1/48 | 8,890 | 7,737 |
| TotalEnergies Capital International SA | 2.829% | 1/10/30 | 11,000 | 9,849 | | Williams Cos. Inc. | 3.500% | 10/15/51 | 4,200 | 2,907 |
| TotalEnergies Capital International SA | 2.986% | 6/29/41 | 15,428 | 11,729 | | Williams Cos. Inc. | 5.300% | 8/15/52 | 10,000 | 9,240 |
| TotalEnergies Capital International SA | 3.461% | 7/12/49 | 1,400 | 1,090 | | | | | | 4,619,563 |
| TotalEnergies Capital International SA | 3.127% | 5/29/50 | 27,600 | 20,045 | | Financials (7.6%) | | | | |
| TotalEnergies Capital International SA | 3.386% | 6/29/60 | 7,000 | 5,136 | | ACE Capital Trust II | 9.700% | 4/1/30 | 725 | 866 |
| TotalEnergies Capital SA | 3.883% | 10/11/28 | 6,350 | 6,100 | 3 | Aegon NV | 5.500% | 4/11/48 | 4,000 | 3,811 |
| TransCanada PipeLines Ltd. | 1.000% | 10/12/24 | 11,000 | 10,347 | | AerCap Ireland Capital DAC | 1.650% | 10/29/24 | 49,105 | 46,129 |
| TransCanada PipeLines Ltd. | 4.875% | 1/15/26 | 6,000 | 5,932 | 3 | AerCap Ireland Capital DAC | 1.750% | 10/29/24 | 10,000 | 9,394 |
| TransCanada PipeLines Ltd. | 4.250% | 5/15/28 | 10,100 | 9,639 | | AerCap Ireland Capital DAC | 3.500% | 1/15/25 | 2,050 | 1,972 |
| TransCanada PipeLines Ltd. | 4.100% | 4/15/30 | 26,700 | 24,829 | | AerCap Ireland Capital DAC | 6.500% | 7/15/25 | 24,304 | 24,445 |
| TransCanada PipeLines Ltd. | 2.500% | 10/12/31 | 11,000 | 8,900 | | AerCap Ireland Capital DAC | 4.450% | 10/1/25 | 8,945 | 8,609 |
| TransCanada PipeLines Ltd. | 4.625% | 3/1/34 | 13,231 | 12,147 | | AerCap Ireland Capital DAC | 1.750% | 1/30/26 | 10,000 | 8,981 |
| TransCanada PipeLines Ltd. | 5.600% | 3/31/34 | 3,115 | 3,080 | | AerCap Ireland Capital DAC | 4.450% | 4/3/26 | 10,139 | 9,693 |
| TransCanada PipeLines Ltd. | 5.850% | 3/15/36 | 5,025 | 5,014 | | AerCap Ireland Capital DAC | 2.450% | 10/29/26 | 39,000 | 34,864 |
| TransCanada PipeLines Ltd. | 6.200% | 10/15/37 | 18,175 | 18,898 | | AerCap Ireland Capital DAC | 3.650% | 7/21/27 | 12,210 | 11,210 |
| TransCanada PipeLines Ltd. | 4.750% | 5/15/38 | 13,700 | 12,261 | | AerCap Ireland Capital DAC | 4.625% | 10/15/27 | 22,000 | 20,929 |
| TransCanada PipeLines Ltd. | 7.250% | 8/15/38 | 5,000 | 5,576 | | AerCap Ireland Capital DAC | 3.875% | 1/23/28 | 15,650 | 14,401 |
| TransCanada PipeLines Ltd. | 6.100% | 6/1/40 | 12,134 | 12,408 | | AerCap Ireland Capital DAC | 5.750% | 6/6/28 | 8,000 | 7,937 |
| TransCanada PipeLines Ltd. | 5.000% | 10/16/43 | 7,700 | 6,873 | | AerCap Ireland Capital DAC | 3.000% | 10/29/28 | 40,000 | 34,693 |
| TransCanada PipeLines Ltd. | 4.875% | 5/15/48 | 19,525 | 17,503 | | AerCap Ireland Capital DAC | 3.300% | 1/30/32 | 68,500 | 55,997 |
| Transcontinental Gas Pipe Line Co. LLC | 7.850% | 2/1/26 | 10,000 | 10,481 | | AerCap Ireland Capital DAC | 3.400% | 10/29/33 | 11,500 | 9,258 |
| Transcontinental Gas Pipe Line Co. LLC | 4.000% | 3/15/28 | 11,200 | 10,546 | | AerCap Ireland Capital DAC | 3.850% | 10/29/41 | 15,000 | 11,416 |
| Transcontinental Gas Pipe Line Co. LLC | 3.250% | 5/15/30 | 14,546 | 12,934 | 3 | AerCap Ireland Capital DAC | 3.500% | 8/1/25 | 10,908 | 10,319 |
| Transcontinental Gas Pipe Line Co. LLC | 5.400% | 8/15/41 | 1,050 | 1,010 | | AerCap Ireland Capital DAC | 3.300% | 6/15/30 | 11,576 | 9,765 |
| Transcontinental Gas Pipe Line Co. LLC | 4.450% | 8/1/42 | 2,723 | 2,331 | 3 | AerCap Ireland Capital DAC | 1.125% | 3/15/26 | 5,010 | 4,489 |
| Transcontinental Gas Pipe Line Co. LLC | 4.600% | 3/15/48 | 3,250 | 2,766 | 3 | AerCap Ireland Capital DAC | 2.875% | 10/15/26 | 4,765 | 4,414 |
| Transcontinental Gas Pipe Line Co. LLC | 3.950% | 5/15/50 | 4,000 | 3,106 | | AerCap Ireland Capital DAC | 3.600% | 4/1/30 | 27,801 | 25,581 |
| Valero Energy Corp. | 2.150% | 9/15/27 | 6,600 | 5,852 | | AerCap Ireland Capital DAC | 4.750% | 1/15/49 | 9,075 | 8,468 |
| Valero Energy Corp. | 4.350% | 6/1/28 | 11,262 | 10,763 | | AerCap Ireland Capital DAC | 0.800% | 8/18/24 | 6,000 | 5,655 |
| Valero Energy Corp. | 2.800% | 12/1/31 | 5,150 | 4,240 | | AerCap Ireland Capital DAC | 4.250% | 9/15/24 | 600 | 586 |
| Valero Energy Corp. | 7.500% | 4/15/32 | 7,131 | 8,057 | | AerCap Ireland Capital DAC | 2.300% | 2/1/25 | 4,500 | 4,237 |
| Valero Energy Corp. | 6.625% | 6/15/37 | 18,035 | 19,363 | 3 | AerCap Ireland Capital DAC | 3.250% | 3/1/25 | 11,202 | 10,692 |
| Valero Energy Corp. | 4.900% | 3/15/45 | 4,900 | 4,339 | 3 | AerCap Ireland Capital DAC | 3.375% | 7/1/25 | 7,000 | 6,620 |
| Valero Energy Corp. | 3.650% | 12/1/51 | 10,000 | 7,008 | | AerCap Ireland Capital DAC | 2.875% | 1/15/26 | 8,734 | 8,087 |
| Valero Energy Corp. | 4.000% | 6/1/52 | 6,500 | 4,900 | | AerCap Ireland Capital DAC | 3.750% | 6/1/26 | 2,680 | 2,535 |
| Valero Energy Partners LP | 4.500% | 3/15/28 | 3,090 | 2,977 | | AerCap Ireland Capital DAC | 1.875% | 8/15/26 | 10,000 | 8,887 |
| Western Midstream Operating LP | 3.350% | 2/1/25 | 5,000 | 4,783 | | AerCap Ireland Capital DAC | 2.200% | 1/15/27 | 5,000 | 4,427 |
| Western Midstream Operating LP | 4.500% | 3/1/28 | 1,282 | 1,211 | | AerCap Ireland Capital DAC | 3.625% | 4/1/27 | 6,569 | 6,074 |
| Western Midstream Operating LP | 4.750% | 8/15/28 | 2,157 | 2,050 | | AerCap Ireland Capital DAC | 3.625% | 12/1/27 | 6,800 | 6,213 |
| Western Midstream Operating LP | 4.300% | 2/1/30 | 12,206 | 10,987 | | AerCap Ireland Capital DAC | 2.100% | 9/1/28 | 5,000 | 4,163 |
| Western Midstream Operating LP | 6.150% | 4/1/33 | 7,900 | 7,953 | | AerCap Ireland Capital DAC | 4.625% | 10/1/28 | 6,300 | 5,926 |
| Western Midstream Operating LP | 5.450% | 4/1/44 | 4,600 | 3,907 | | AerCap Ireland Capital DAC | 3.250% | 10/1/29 | 4,265 | 3,698 |
| Western Midstream Operating LP | 5.300% | 3/1/48 | 7,240 | 6,058 | | AerCap Ireland Capital DAC | 3.000% | 2/1/30 | 10,300 | 8,620 |
| Western Midstream Operating LP | 5.500% | 8/15/48 | 1,715 | 1,436 | | AerCap Ireland Capital DAC | 2.875% | 1/15/32 | 19,650 | 15,803 |
| Western Midstream Operating LP | 5.500% | 2/1/50 | 14,000 | 11,625 | | AerCap Ireland Capital DAC | 4.250% | 6/15/26 | 18,771 | 17,686 |
| Williams Cos. Inc. | 3.900% | 1/15/25 | 22,560 | 21,925 | | Alleghany Corp. | 4.900% | 9/15/44 | 4,575 | 4,251 |
| Williams Cos. Inc. | 4.000% | 9/15/25 | 7,275 | 7,029 | | Alleghany Corp. | 3.250% | 8/15/51 | 11,750 | 8,411 |
| | | | | | | Allied World Assurance Co. Holdings Ltd. | 4.350% | 10/29/25 | 5,400 | 5,159 |
| | | | | | | Allstate Corp. | 0.750% | 12/15/25 | 4,000 | 3,585 |
| | | | | | | Allstate Corp. | 3.280% | 12/15/26 | 7,950 | 7,495 |
| | | | | | | Allstate Corp. | 1.450% | 12/15/30 | 14,000 | 10,875 |
| | | | | | | Allstate Corp. | 5.250% | 3/30/33 | 4,600 | 4,585 |
| | | | | | | Allstate Corp. | 5.350% | 6/1/33 | 1,700 | 1,704 |
| | | | | | | Allstate Corp. | 5.550% | 5/9/35 | 975 | 991 |
| | | | | | | Allstate Corp. | 5.950% | 4/1/36 | 925 | 976 |
| | | | | | | Allstate Corp. | 4.500% | 6/15/43 | 5,950 | 5,113 |
| | | | | | | Allstate Corp. | 4.200% | 12/15/46 | 2,265 | 1,854 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | |
|---|---|---------------|---------------------|-----------------------|--------|-----------------------------------|--|---------------------|-----------------------|--------|--------|
| 3 | Allstate Corp. | 3.850% | 8/10/49 | 16,280 | 12,676 | Ares Capital Corp. | 2.875% | 6/15/27 | 11,278 | 9,781 | |
| | Allstate Corp. | 6.500% | 5/15/57 | 5,775 | 5,627 | Ares Capital Corp. | 3.200% | 11/15/31 | 8,700 | 6,650 | |
| | Ally Financial Inc. | 1.450% | 10/2/23 | 15,345 | 15,125 | Arthur J Gallagher & Co. | 2.400% | 11/9/31 | 6,000 | 4,792 | |
| | Ally Financial Inc. | 5.125% | 9/30/24 | 18,218 | 17,872 | Arthur J Gallagher & Co. | 5.500% | 3/2/33 | 5,000 | 5,024 | |
| | Ally Financial Inc. | 4.625% | 3/30/25 | 2,075 | 1,998 | Arthur J Gallagher & Co. | 3.500% | 5/20/51 | 10,000 | 7,162 | |
| | Ally Financial Inc. | 4.750% | 6/9/27 | 5,000 | 4,646 | Arthur J Gallagher & Co. | 3.050% | 3/9/52 | 2,000 | 1,277 | |
| | Ally Financial Inc. | 7.100% | 11/15/27 | 24,247 | 24,463 | Arthur J Gallagher & Co. | 5.750% | 3/2/53 | 8,590 | 8,640 | |
| | Ally Financial Inc. | 6.992% | 6/13/29 | 5,685 | 5,618 | Associated Banc-Corp | 4.250% | 1/15/25 | 500 | 468 | |
| 3 | Ally Financial Inc. | 8.000% | 11/1/31 | 27,425 | 28,452 | Assurant Inc. | 4.200% | 9/27/23 | 246 | 245 | |
| | Ally Financial Inc. | 8.000% | 11/1/31 | 2,250 | 2,331 | Assurant Inc. | 4.900% | 3/27/28 | 1,600 | 1,532 | |
| | American Equity Investment Life Holding Co. | 5.000% | 6/15/27 | 5,361 | 5,172 | Assurant Inc. | 3.700% | 2/22/30 | 1,300 | 1,123 | |
| | American Express Co. | 0.750% | 11/3/23 | 4,702 | 4,624 | Assurant Inc. | 6.750% | 2/15/34 | 917 | 948 | |
| | American Express Co. | 2.500% | 7/30/24 | 8,300 | 8,025 | Assured Guaranty US Holdings Inc. | 5.000% | 7/1/24 | 2,938 | 2,892 | |
| | American Express Co. | 3.000% | 10/30/24 | 37,849 | 36,611 | Assured Guaranty US Holdings Inc. | 3.150% | 6/15/31 | 2,000 | 1,691 | |
| | American Express Co. | 3.625% | 12/5/24 | 19,560 | 19,004 | Assured Guaranty US Holdings Inc. | 3.600% | 9/15/51 | 2,000 | 1,373 | |
| | American Express Co. | 2.250% | 3/4/25 | 6,800 | 6,447 | Athene Holding Ltd. | 4.125% | 1/12/28 | 12,525 | 11,418 | |
| | American Express Co. | 3.950% | 8/1/25 | 5,995 | 5,818 | Athene Holding Ltd. | 6.150% | 4/3/30 | 11,425 | 11,457 | |
| | American Express Co. | 4.200% | 11/6/25 | 11,265 | 10,977 | Athene Holding Ltd. | 3.500% | 1/15/31 | 21,558 | 17,757 | |
| | American Express Co. | 4.900% | 2/13/26 | 13,460 | 13,329 | Athene Holding Ltd. | 3.950% | 5/25/51 | 7,100 | 4,794 | |
| | American Express Co. | 4.990% | 5/1/26 | 22,215 | 21,963 | Athene Holding Ltd. | 3.450% | 5/15/52 | 4,300 | 2,645 | |
| | American Express Co. | 3.125% | 5/20/26 | 9,338 | 8,843 | 5 | Australia & New Zealand Banking Group Ltd. | 5.375% | 7/3/25 | 5,800 | 5,796 |
| | American Express Co. | 1.650% | 11/4/26 | 9,600 | 8,542 | 3 | Australia & New Zealand Banking Group Ltd. | 3.700% | 11/16/25 | 1,197 | 1,153 |
| | American Express Co. | 2.550% | 3/4/27 | 31,536 | 28,737 | | Australia & New Zealand Banking Group Ltd. | 5.088% | 12/8/25 | 11,515 | 11,466 |
| | American Express Co. | 3.300% | 5/3/27 | 38,035 | 35,523 | 3 | AXA SA | 8.600% | 12/15/30 | 7,660 | 9,228 |
| | American Express Co. | 5.850% | 11/5/27 | 8,000 | 8,196 | | AXIS Specialty Finance LLC | 3.900% | 7/15/29 | 2,600 | 2,371 |
| | American Express Co. | 4.989% | 5/26/33 | 5,000 | 4,787 | 3 | AXIS Specialty Finance LLC | 4.900% | 1/15/40 | 2,930 | 2,332 |
| | American Express Co. | 4.420% | 8/3/33 | 9,990 | 9,419 | | AXIS Specialty Finance plc | 4.000% | 12/6/27 | 10,000 | 9,394 |
| | American Express Co. | 5.043% | 5/1/34 | 11,579 | 11,326 | | Bain Capital Specialty Finance Inc. | 2.950% | 3/10/26 | 3,000 | 2,663 |
| | American Express Co. | 4.050% | 12/3/42 | 11,223 | 9,767 | | Bain Capital Specialty Finance Inc. | 2.550% | 10/13/26 | 3,000 | 2,569 |
| | American Financial Group Inc. | 5.250% | 4/2/30 | 4,396 | 4,295 | | Banco Bilbao Vizcaya Argentaria SA | 6.138% | 9/14/28 | 10,000 | 10,056 |
| | American Financial Group Inc. | 4.500% | 6/15/47 | 6,893 | 5,623 | | Banco Santander SA | 3.496% | 3/24/25 | 27,200 | 26,089 |
| | American International Group Inc. | 2.500% | 6/30/25 | 21,120 | 19,909 | | Banco Santander SA | 2.746% | 5/28/25 | 5,000 | 4,697 |
| | American International Group Inc. | 3.900% | 4/1/26 | 5,235 | 5,032 | | Banco Santander SA | 5.147% | 8/18/25 | 10,100 | 9,935 |
| | American International Group Inc. | 4.200% | 4/1/28 | 6,915 | 6,653 | | Banco Santander SA | 5.179% | 11/19/25 | 12,510 | 12,152 |
| | American International Group Inc. | 4.250% | 3/15/29 | 2,397 | 2,251 | | Banco Santander SA | 1.849% | 3/25/26 | 27,116 | 24,264 |
| | American International Group Inc. | 3.400% | 6/30/30 | 12,000 | 10,635 | | Banco Santander SA | 4.250% | 4/11/27 | 18,975 | 17,947 |
| | American International Group Inc. | 5.125% | 3/27/33 | 7,226 | 7,054 | | Banco Santander SA | 5.294% | 8/18/27 | 32,500 | 31,875 |
| | American International Group Inc. | 4.700% | 7/10/35 | 2,706 | 2,411 | | Banco Santander SA | 3.800% | 2/23/28 | 9,800 | 9,009 |
| | American International Group Inc. | 6.250% | 5/1/36 | 15,405 | 16,018 | | Banco Santander SA | 4.175% | 3/24/28 | 25,000 | 23,428 |
| | American International Group Inc. | 4.500% | 7/16/44 | 4,106 | 3,540 | | Banco Santander SA | 4.379% | 4/12/28 | 7,800 | 7,351 |
| | American International Group Inc. | 4.800% | 7/10/45 | 10,577 | 9,451 | | Banco Santander SA | 3.490% | 5/28/30 | 6,000 | 5,224 |
| | American International Group Inc. | 4.750% | 4/1/48 | 2,629 | 2,360 | | Banco Santander SA | 2.749% | 12/3/30 | 15,000 | 11,717 |
| 3 | American International Group Inc. | 5.750% | 4/1/48 | 7,950 | 7,703 | | Banco Santander SA | 2.958% | 3/25/31 | 17,900 | 14,794 |
| | American International Group Inc. | 4.375% | 6/30/50 | 10,645 | 9,005 | 3 | Bank of America Corp. | 4.200% | 8/26/24 | 45,489 | 44,642 |
| | Ameriprise Financial Inc. | 3.700% | 10/15/24 | 4,500 | 4,388 | 3 | Bank of America Corp. | 4.000% | 1/22/25 | 50,180 | 48,822 |
| | Ameriprise Financial Inc. | 3.000% | 4/2/25 | 700 | 667 | 3 | Bank of America Corp. | 3.950% | 4/21/25 | 32,350 | 31,340 |
| | Ameriprise Financial Inc. | 2.875% | 9/15/26 | 16,275 | 15,182 | 3 | Bank of America Corp. | 3.875% | 8/1/25 | 13,623 | 13,255 |
| | Ameriprise Financial Inc. | 4.500% | 5/13/32 | 3,000 | 2,873 | 3 | Bank of America Corp. | 3.093% | 10/1/25 | 30,925 | 29,764 |
| | Ameriprise Financial Inc. | 5.150% | 5/15/33 | 5,000 | 4,971 | 3 | Bank of America Corp. | 2.456% | 10/22/25 | 11,675 | 11,147 |
| 3 | Andrew W Mellon Foundation | 0.947% | 8/1/27 | 2,500 | 2,157 | 3 | Bank of America Corp. | 1.530% | 12/6/25 | 12,835 | 12,014 |
| 3 | Aon Corp. | 8.205% | 1/1/27 | 3,000 | 3,047 | 3 | Bank of America Corp. | 3.366% | 1/23/26 | 37,994 | 36,481 |
| | Aon Corp. | 2.850% | 5/28/27 | 4,365 | 3,996 | 3 | Bank of America Corp. | 2.015% | 2/13/26 | 2,355 | 2,206 |
| | Aon Corp. | 4.500% | 12/15/28 | 10,500 | 10,107 | 3 | Bank of America Corp. | 4.450% | 3/3/26 | 22,051 | 21,453 |
| | Aon Corp. | 3.750% | 5/2/29 | 1,280 | 1,185 | 3 | Bank of America Corp. | 3.384% | 4/2/26 | 31,414 | 30,135 |
| | Aon Corp. | 2.800% | 5/15/30 | 16,672 | 14,448 | 3 | Bank of America Corp. | 3.500% | 4/19/26 | 28,565 | 27,427 |
| | Aon Corp. | 2.600% | 12/2/31 | 3,000 | 2,478 | 3 | Bank of America Corp. | 1.319% | 6/19/26 | 17,500 | 16,034 |
| | Aon Corp. | 5.350% | 2/28/33 | 14,056 | 14,172 | 3 | Bank of America Corp. | 4.827% | 7/22/26 | 10,000 | 9,824 |
| | Aon Corp. | 6.250% | 9/30/40 | 4,650 | 4,909 | 3 | Bank of America Corp. | 4.250% | 10/22/26 | 14,515 | 14,009 |
| | Aon Corp. | 2.900% | 8/23/51 | 12,233 | 8,008 | 3 | Bank of America Corp. | 1.197% | 10/24/26 | 15,000 | 13,502 |
| | Aon Corp. | 3.900% | 2/28/52 | 5,817 | 4,569 | 3 | Bank of America Corp. | 5.080% | 1/20/27 | 15,600 | 15,418 |
| | Aon Global Ltd. | 3.875% | 12/15/25 | 5,774 | 5,565 | 3 | Bank of America Corp. | 1.658% | 3/11/27 | 15,000 | 13,502 |
| | Aon Global Ltd. | 4.600% | 6/14/44 | 8,451 | 7,363 | 3 | Bank of America Corp. | 3.559% | 4/23/27 | 49,330 | 46,795 |
| | Aon Global Ltd. | 4.750% | 5/15/45 | 1,104 | 984 | 3 | Bank of America Corp. | 1.734% | 7/22/27 | 51,550 | 45,998 |
| | Arch Capital Finance LLC | 4.011% | 12/15/26 | 4,725 | 4,499 | 3 | Bank of America Corp. | 3.248% | 10/21/27 | 53,700 | 50,029 |
| | Arch Capital Finance LLC | 5.031% | 12/15/46 | 3,225 | 2,882 | 3 | Bank of America Corp. | 4.183% | 11/25/27 | 5,000 | 4,752 |
| | Arch Capital Group Ltd. | 7.350% | 5/1/34 | 1,100 | 1,248 | | | | | | |
| | Arch Capital Group Ltd. | 3.635% | 6/30/50 | 8,110 | 5,971 | | | | | | |
| | Arch Capital Group US Inc. | 5.144% | 11/1/43 | 9,837 | 8,939 | | | | | | |
| | Ares Capital Corp. | 4.250% | 3/1/25 | 1,554 | 1,484 | | | | | | |
| | Ares Capital Corp. | 3.250% | 7/15/25 | 23,468 | 21,710 | | | | | | |
| | Ares Capital Corp. | 3.875% | 1/15/26 | 5,300 | 4,918 | | | | | | |
| | Ares Capital Corp. | 2.150% | 7/15/26 | 6,000 | 5,209 | | | | | | |

Total Bond Market II Index Fund

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-------------------------------|--------|---------------|---------------------|-----------------------|---|----------------------------------|--------|---------------|---------------------|-----------------------|
| 3 | Bank of America Corp. | 3.824% | 1/20/28 | 30,992 | 29,346 | 3 | Bank of New York Mellon Corp. | 3.992% | 6/13/28 | 9,000 | 8,636 |
| 3 | Bank of America Corp. | 3.705% | 4/24/28 | 25,875 | 24,277 | 3 | Bank of New York Mellon Corp. | 5.802% | 10/25/28 | 15,000 | 15,280 |
| | Bank of America Corp. | 4.376% | 4/27/28 | 20,050 | 19,277 | 3 | Bank of New York Mellon Corp. | 3.000% | 10/30/28 | 3,700 | 3,320 |
| 3 | Bank of America Corp. | 3.593% | 7/21/28 | 47,625 | 44,367 | 3 | Bank of New York Mellon Corp. | 4.543% | 2/1/29 | 11,875 | 11,558 |
| 3 | Bank of America Corp. | 4.948% | 7/22/28 | 50,000 | 49,113 | 3 | Bank of New York Mellon Corp. | 1.650% | 1/28/31 | 3,113 | 2,495 |
| | Bank of America Corp. | 6.204% | 11/10/28 | 20,500 | 21,088 | | Bank of New York Mellon Corp. | 2.500% | 1/26/32 | 9,350 | 7,682 |
| 3 | Bank of America Corp. | 3.419% | 12/20/28 | 100,985 | 92,841 | 3 | Bank of New York Mellon Corp. | 5.834% | 10/25/33 | 26,000 | 27,102 |
| 3 | Bank of America Corp. | 3.970% | 3/5/29 | 10,000 | 9,372 | | Bank of New York Mellon Corp. | 4.706% | 2/1/34 | 26,500 | 25,447 |
| | Bank of America Corp. | 5.202% | 4/25/29 | 53,605 | 53,030 | 3 | Bank of New York Mellon Corp. | 4.967% | 4/26/34 | 20,000 | 19,526 |
| 3 | Bank of America Corp. | 2.087% | 6/14/29 | 25,000 | 21,360 | | Bank of Nova Scotia | 5.250% | 12/6/24 | 19,875 | 19,717 |
| 3 | Bank of America Corp. | 4.271% | 7/23/29 | 40,000 | 37,937 | | Bank of Nova Scotia | 1.450% | 1/10/25 | 3,380 | 3,169 |
| 3 | Bank of America Corp. | 3.974% | 2/7/30 | 10,000 | 9,270 | | Bank of Nova Scotia | 2.200% | 2/3/25 | 35,680 | 33,747 |
| 3 | Bank of America Corp. | 3.194% | 7/23/30 | 2,865 | 2,529 | 3 | Bank of Nova Scotia | 3.450% | 4/11/25 | 19,744 | 19,025 |
| 3 | Bank of America Corp. | 2.884% | 10/22/30 | 38,825 | 33,438 | | Bank of Nova Scotia | 1.300% | 6/11/25 | 26,000 | 23,917 |
| 3 | Bank of America Corp. | 2.496% | 2/13/31 | 5,955 | 4,984 | | Bank of Nova Scotia | 5.450% | 6/12/25 | 10,065 | 10,013 |
| 3 | Bank of America Corp. | 2.592% | 4/29/31 | 53,048 | 44,580 | | Bank of Nova Scotia | 4.500% | 12/16/25 | 19,100 | 18,425 |
| 3 | Bank of America Corp. | 1.898% | 7/23/31 | 20,800 | 16,558 | | Bank of Nova Scotia | 1.050% | 3/2/26 | 10,000 | 8,903 |
| 3 | Bank of America Corp. | 1.922% | 10/24/31 | 25,000 | 19,799 | | Bank of Nova Scotia | 2.700% | 8/3/26 | 28,496 | 26,383 |
| 3 | Bank of America Corp. | 2.651% | 3/11/32 | 13,300 | 11,013 | | Bank of Nova Scotia | 1.300% | 9/15/26 | 10,000 | 8,802 |
| | Bank of America Corp. | 2.687% | 4/22/32 | 112,675 | 93,351 | | Bank of Nova Scotia | 1.950% | 2/2/27 | 2,000 | 1,784 |
| | Bank of America Corp. | 2.299% | 7/21/32 | 34,000 | 27,180 | | Bank of Nova Scotia | 5.250% | 6/12/28 | 25,700 | 25,532 |
| | Bank of America Corp. | 2.572% | 10/20/32 | 26,399 | 21,487 | | Bank of Nova Scotia | 2.450% | 2/2/32 | 5,650 | 4,605 |
| 3 | Bank of America Corp. | 2.972% | 2/4/33 | 80,000 | 66,605 | | Bank of Nova Scotia | 4.588% | 5/4/37 | 10,500 | 9,012 |
| | Bank of America Corp. | 4.571% | 4/27/33 | 50 | 47 | | Bank One Michigan | 8.250% | 11/1/24 | 6,000 | 6,147 |
| 3 | Bank of America Corp. | 5.015% | 7/22/33 | 55,500 | 54,175 | | BankUnited Inc. | 4.875% | 11/17/25 | 1,284 | 1,188 |
| | Bank of America Corp. | 5.288% | 4/25/34 | 77,955 | 77,240 | | BankUnited Inc. | 5.125% | 6/11/30 | 5,000 | 3,816 |
| | Bank of America Corp. | 2.482% | 9/21/36 | 21,340 | 16,297 | | Barclays plc | 3.650% | 3/16/25 | 15,176 | 14,549 |
| | Bank of America Corp. | 6.110% | 1/29/37 | 22,087 | 23,285 | | Barclays plc | 4.375% | 1/12/26 | 17,200 | 16,516 |
| | Bank of America Corp. | 3.846% | 3/8/37 | 22,155 | 18,923 | 3 | Barclays plc | 2.852% | 5/7/26 | 15,950 | 14,952 |
| 3 | Bank of America Corp. | 4.244% | 4/24/38 | 36,831 | 32,354 | | Barclays plc | 5.200% | 5/12/26 | 19,105 | 18,434 |
| | Bank of America Corp. | 7.750% | 5/14/38 | 13,175 | 15,692 | | Barclays plc | 7.325% | 11/2/26 | 15,000 | 15,352 |
| 3 | Bank of America Corp. | 4.078% | 4/23/40 | 23,405 | 20,071 | | Barclays plc | 5.829% | 5/9/27 | 35,100 | 34,637 |
| 3 | Bank of America Corp. | 2.676% | 6/19/41 | 58,925 | 41,392 | | Barclays plc | 2.279% | 11/24/27 | 23,530 | 20,716 |
| 3 | Bank of America Corp. | 5.875% | 2/7/42 | 5,235 | 5,581 | | Barclays plc | 4.337% | 1/10/28 | 13,206 | 12,437 |
| | Bank of America Corp. | 3.311% | 4/22/42 | 47,505 | 36,204 | | Barclays plc | 4.836% | 5/9/28 | 26,410 | 24,358 |
| 3 | Bank of America Corp. | 5.000% | 1/21/44 | 14,777 | 14,230 | | Barclays plc | 7.385% | 11/2/28 | 15,000 | 15,673 |
| 3 | Bank of America Corp. | 4.875% | 4/1/44 | 7,682 | 7,320 | 3 | Barclays plc | 4.972% | 5/16/29 | 14,400 | 13,625 |
| 3 | Bank of America Corp. | 4.750% | 4/21/45 | 4,425 | 4,036 | 3 | Barclays plc | 5.088% | 6/20/30 | 10,530 | 9,574 |
| 3 | Bank of America Corp. | 4.443% | 1/20/48 | 10,998 | 9,710 | | Barclays plc | 2.645% | 6/24/31 | 34,800 | 27,912 |
| 3 | Bank of America Corp. | 3.946% | 1/23/49 | 17,575 | 14,209 | | Barclays plc | 2.667% | 3/10/32 | 14,250 | 11,204 |
| 3 | Bank of America Corp. | 4.330% | 3/15/50 | 2,600 | 2,235 | | Barclays plc | 2.894% | 11/24/32 | 23,935 | 18,823 |
| 3 | Bank of America Corp. | 4.083% | 3/20/51 | 94,135 | 77,896 | | Barclays plc | 5.746% | 8/9/33 | 9,945 | 9,608 |
| 3 | Bank of America Corp. | 2.831% | 10/24/51 | 75 | 49 | | Barclays plc | 7.437% | 11/2/33 | 32,500 | 35,163 |
| 3 | Bank of America Corp. | 3.483% | 3/13/52 | 600 | 446 | | Barclays plc | 6.224% | 5/9/34 | 13,285 | 13,239 |
| | Bank of America Corp. | 2.972% | 7/21/52 | 31,750 | 21,547 | | Barclays plc | 7.119% | 6/27/34 | 15,259 | 15,256 |
| 3 | Bank of America NA | 6.000% | 10/15/36 | 7,400 | 7,907 | | Barclays plc | 3.564% | 9/23/35 | 24,475 | 19,342 |
| 3 | Bank of Montreal | 0.625% | 7/9/24 | 20,000 | 18,990 | | Barclays plc | 3.811% | 3/10/42 | 4,600 | 3,260 |
| 3 | Bank of Montreal | 4.250% | 9/14/24 | 39,455 | 38,701 | | Barclays plc | 3.330% | 11/24/42 | 16,000 | 11,212 |
| 3 | Bank of Montreal | 1.500% | 1/10/25 | 10,700 | 10,055 | | Barclays plc | 5.250% | 8/17/45 | 4,000 | 3,708 |
| 3 | Bank of Montreal | 1.850% | 5/1/25 | 24,110 | 22,534 | | Barclays plc | 4.950% | 1/10/47 | 13,800 | 12,186 |
| 3 | Bank of Montreal | 3.700% | 6/7/25 | 6,100 | 5,894 | | Berkshire Hathaway Finance Corp. | | | | |
| | Bank of Montreal | 5.300% | 6/5/26 | 8,000 | 7,981 | | Berkshire Hathaway Finance Corp. | 2.300% | 3/15/27 | 5,000 | 4,672 |
| 3 | Bank of Montreal | 2.650% | 3/8/27 | 15,825 | 14,490 | | Berkshire Hathaway Finance Corp. | 1.850% | 3/12/30 | 2,000 | 1,700 |
| 3 | Bank of Montreal | 4.700% | 9/14/27 | 5,100 | 4,983 | | Berkshire Hathaway Finance Corp. | 1.450% | 10/15/30 | 5,000 | 4,070 |
| | Bank of Montreal | 5.203% | 2/1/28 | 27,800 | 27,791 | | Berkshire Hathaway Finance Corp. | 2.875% | 3/15/32 | 12,000 | 10,570 |
| 3 | Bank of Montreal | 3.803% | 12/15/32 | 18,390 | 16,221 | | Berkshire Hathaway Finance Corp. | 4.400% | 5/15/42 | 4,325 | 4,118 |
| | Bank of Montreal | 3.088% | 1/10/37 | 7,600 | 5,950 | | Berkshire Hathaway Finance Corp. | 4.300% | 5/15/43 | 12,729 | 11,645 |
| 3 | Bank of New York Mellon Corp. | 3.250% | 9/11/24 | 12,422 | 12,064 | | Berkshire Hathaway Finance Corp. | 4.200% | 8/15/48 | 25,450 | 22,933 |
| 3 | Bank of New York Mellon Corp. | 2.100% | 10/24/24 | 2,000 | 1,913 | | Berkshire Hathaway Finance Corp. | 4.250% | 1/15/49 | 26,395 | 24,028 |
| 3 | Bank of New York Mellon Corp. | 0.850% | 10/25/24 | 4,900 | 4,602 | | Berkshire Hathaway Finance Corp. | 2.850% | 10/15/50 | 24,825 | 17,291 |
| 3 | Bank of New York Mellon Corp. | 3.000% | 2/24/25 | 4,702 | 4,521 | | Berkshire Hathaway Finance Corp. | 2.500% | 1/15/51 | 10,000 | 6,562 |
| 3 | Bank of New York Mellon Corp. | 1.600% | 4/24/25 | 3,584 | 3,360 | | Berkshire Hathaway Finance Corp. | 3.850% | 3/15/52 | 29,385 | 24,308 |
| 3 | Bank of New York Mellon Corp. | 3.950% | 11/18/25 | 422 | 407 | | Berkshire Hathaway Inc. | 3.125% | 3/15/26 | 46,785 | 45,073 |
| 3 | Bank of New York Mellon Corp. | 5.224% | 11/21/25 | 30,390 | 30,215 | | Berkshire Hathaway Inc. | 4.500% | 2/11/43 | 2,765 | 2,666 |
| 3 | Bank of New York Mellon Corp. | 2.800% | 5/4/26 | 9,358 | 8,781 | | | | | | |
| 3 | Bank of New York Mellon Corp. | 5.148% | 5/22/26 | 4,915 | 4,906 | | | | | | |
| | Bank of New York Mellon Corp. | 4.414% | 7/24/26 | 33,000 | 32,297 | | | | | | |
| 3 | Bank of New York Mellon Corp. | 2.450% | 8/17/26 | 8,315 | 7,662 | | | | | | |
| 3 | Bank of New York Mellon Corp. | 2.050% | 1/26/27 | 3,400 | 3,063 | | | | | | |
| | Bank of New York Mellon Corp. | 4.947% | 4/26/27 | 13,055 | 12,888 | | | | | | |
| 3 | Bank of New York Mellon Corp. | 3.250% | 5/16/27 | 15,989 | 14,966 | | | | | | |
| 3 | Bank of New York Mellon Corp. | 3.400% | 1/29/28 | 6,200 | 5,802 | | | | | | |
| 3 | Bank of New York Mellon Corp. | 3.442% | 2/7/28 | 14,576 | 13,722 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|---|------------------------------------|---------------|---------------------|-----------------------|--------|-----------------------------|---------------|---------------------|-----------------------|--------|
| 7 | BGC Partners Inc. | 3.750% | 10/1/24 | 3,376 | 3,189 | Capital One Financial Corp. | 2.359% | 7/29/32 | 4,000 | 2,828 |
| | BGC Partners Inc. | 4.375% | 12/15/25 | 7,500 | 6,946 | Capital One Financial Corp. | 2.618% | 11/2/32 | 6,000 | 4,616 |
| | BGC Partners Inc. | 8.000% | 5/25/28 | 4,800 | 4,638 | Capital One Financial Corp. | 5.268% | 5/10/33 | 6,640 | 6,205 |
| | BlackRock Inc. | 3.200% | 3/15/27 | 6,000 | 5,688 | Capital One Financial Corp. | 5.817% | 2/1/34 | 17,832 | 17,031 |
| | BlackRock Inc. | 3.250% | 4/30/29 | 3,000 | 2,788 | Capital One Financial Corp. | 6.377% | 6/8/34 | 21,078 | 20,928 |
| | BlackRock Inc. | 2.400% | 4/30/30 | 11,000 | 9,532 | Cboe Global Markets Inc. | 3.650% | 1/12/27 | 4,910 | 4,667 |
| | BlackRock Inc. | 1.900% | 1/28/31 | 13,575 | 11,137 | Cboe Global Markets Inc. | 1.625% | 12/15/30 | 5,830 | 4,598 |
| | BlackRock Inc. | 2.100% | 2/25/32 | 15,500 | 12,507 | Charles Schwab Corp. | 3.000% | 3/10/25 | 6,000 | 5,730 |
| | BlackRock Inc. | 4.750% | 5/25/33 | 5,000 | 4,918 | Charles Schwab Corp. | 4.200% | 3/24/25 | 5,000 | 4,873 |
| | Blackstone Private Credit Fund | 2.350% | 11/22/24 | 3,600 | 3,366 | Charles Schwab Corp. | 3.625% | 4/1/25 | 6,231 | 5,994 |
| | Blackstone Private Credit Fund | 7.050% | 9/29/25 | 1,600 | 1,596 | Charles Schwab Corp. | 3.850% | 5/21/25 | 2,000 | 1,927 |
| | Blackstone Private Credit Fund | 2.625% | 12/15/26 | 5,525 | 4,720 | Charles Schwab Corp. | 3.450% | 2/13/26 | 3,225 | 3,046 |
| | Blackstone Private Credit Fund | 3.250% | 3/15/27 | 5,000 | 4,320 | Charles Schwab Corp. | 0.900% | 3/11/26 | 16,475 | 14,556 |
| | Blackstone Private Credit Fund | 4.000% | 1/15/29 | 10,000 | 8,486 | Charles Schwab Corp. | 1.150% | 5/13/26 | 10,000 | 8,851 |
| | Blackstone Secured Lending Fund | 3.625% | 1/15/26 | 15,000 | 13,792 | Charles Schwab Corp. | 3.200% | 3/2/27 | 3,500 | 3,236 |
| | Blackstone Secured Lending Fund | 2.750% | 9/16/26 | 5,000 | 4,367 | Charles Schwab Corp. | 2.450% | 3/3/27 | 31,290 | 28,101 |
| | Blackstone Secured Lending Fund | 2.850% | 9/30/28 | 1,075 | 882 | Charles Schwab Corp. | 3.300% | 4/1/27 | 13,850 | 12,804 |
| 7 | BNP Paribas SA | 3.800% | 1/10/24 | 500 | 494 | Charles Schwab Corp. | 3.200% | 1/25/28 | 5,350 | 4,872 |
| 3 | BNP Paribas SA | 4.250% | 10/15/24 | 1,330 | 1,295 | Charles Schwab Corp. | 2.000% | 3/20/28 | 10,000 | 8,643 |
| 3 | BPCE SA | 3.375% | 12/2/26 | 4,001 | 3,736 | Charles Schwab Corp. | 4.000% | 2/1/29 | 5,550 | 5,203 |
| 7 | BPCE SA | 3.250% | 1/11/28 | 275 | 249 | Charles Schwab Corp. | 3.250% | 5/22/29 | 5,990 | 5,290 |
| | Brighthouse Financial Inc. | 5.625% | 5/15/30 | 5,000 | 4,832 | Charles Schwab Corp. | 2.750% | 10/1/29 | 2,590 | 2,205 |
| | Brighthouse Financial Inc. | 4.700% | 6/22/47 | 8,415 | 6,407 | Charles Schwab Corp. | 4.625% | 3/22/30 | 30 | 29 |
| | Brighthouse Financial Inc. | 3.850% | 12/22/51 | 3,550 | 2,264 | Charles Schwab Corp. | 1.650% | 3/11/31 | 12,200 | 9,361 |
| | Brookfield Capital Finance LLC | 6.087% | 6/14/33 | 2,220 | 2,254 | Charles Schwab Corp. | 2.300% | 5/13/31 | 16,000 | 12,757 |
| | Brookfield Corp. | 4.000% | 1/15/25 | 4,796 | 4,656 | Charles Schwab Corp. | 1.950% | 12/1/31 | 13,985 | 10,620 |
| | Brookfield Finance Inc. | 4.250% | 6/2/26 | 1,015 | 977 | Charles Schwab Corp. | 2.900% | 3/3/32 | 11,000 | 9,085 |
| | Brookfield Finance Inc. | 3.900% | 1/25/28 | 2,125 | 1,970 | Charles Schwab Corp. | 5.853% | 5/19/34 | 13,000 | 13,194 |
| | Brookfield Finance Inc. | 4.850% | 3/29/29 | 18,625 | 17,900 | Chubb Corp. | 6.000% | 5/11/37 | 4,200 | 4,510 |
| | Brookfield Finance Inc. | 4.350% | 4/15/30 | 920 | 852 | Chubb Corp. | 6.500% | 5/15/38 | 9,705 | 10,891 |
| | Brookfield Finance Inc. | 2.724% | 4/15/31 | 10,300 | 8,425 | Chubb INA Holdings Inc. | 3.150% | 3/15/25 | 7,654 | 7,404 |
| | Brookfield Finance Inc. | 4.700% | 9/20/47 | 6,350 | 5,341 | Chubb INA Holdings Inc. | 3.350% | 5/3/26 | 30,696 | 29,513 |
| | Brookfield Finance Inc. | 3.500% | 3/30/51 | 2,825 | 1,879 | Chubb INA Holdings Inc. | 1.375% | 9/15/30 | 9,400 | 7,464 |
| | Brookfield Finance LLC | 3.450% | 4/15/50 | 12,950 | 8,591 | Chubb INA Holdings Inc. | 6.700% | 5/15/36 | 1,810 | 2,028 |
| | Brown & Brown Inc. | 4.200% | 9/15/24 | 3,555 | 3,475 | Chubb INA Holdings Inc. | 4.150% | 3/13/43 | 6,100 | 5,249 |
| | Brown & Brown Inc. | 4.500% | 3/15/29 | 6,575 | 6,207 | Chubb INA Holdings Inc. | 4.350% | 11/3/45 | 20,692 | 18,735 |
| | Brown & Brown Inc. | 2.375% | 3/15/31 | 7,603 | 6,132 | Chubb INA Holdings Inc. | 2.850% | 12/15/51 | 6,000 | 4,192 |
| | Brown & Brown Inc. | 4.200% | 3/17/32 | 24,730 | 22,217 | Chubb INA Holdings Inc. | 3.050% | 12/15/61 | 2,800 | 1,886 |
| | Brown & Brown Inc. | 4.950% | 3/17/52 | 6,855 | 5,892 | CI Financial Corp. | 3.200% | 12/17/30 | 11,880 | 8,913 |
| | Canadian Imperial Bank of Commerce | 1.000% | 10/18/24 | 3,000 | 2,826 | CI Financial Corp. | 4.100% | 6/15/51 | 9,500 | 5,770 |
| | Canadian Imperial Bank of Commerce | 2.250% | 1/28/25 | 5,445 | 5,164 | Cincinnati Financial Corp. | 6.920% | 5/15/28 | 6,363 | 6,806 |
| | Canadian Imperial Bank of Commerce | 3.300% | 4/7/25 | 48,695 | 46,813 | Citigroup Inc. | 4.000% | 8/5/24 | 5,525 | 5,424 |
| | Canadian Imperial Bank of Commerce | 5.144% | 4/28/25 | 10,000 | 9,920 | Citigroup Inc. | 3.875% | 3/26/25 | 20,019 | 19,343 |
| | Canadian Imperial Bank of Commerce | 0.950% | 10/23/25 | 2,500 | 2,270 | Citigroup Inc. | 3.300% | 4/27/25 | 1,950 | 1,877 |
| | Canadian Imperial Bank of Commerce | 1.250% | 6/22/26 | 15,000 | 13,321 | Citigroup Inc. | 4.400% | 6/10/25 | 45,215 | 43,943 |
| | Canadian Imperial Bank of Commerce | 3.450% | 4/7/27 | 17,545 | 16,466 | Citigroup Inc. | 5.500% | 9/13/25 | 4,400 | 4,375 |
| | Canadian Imperial Bank of Commerce | 5.001% | 4/28/28 | 6,490 | 6,392 | Citigroup Inc. | 1.281% | 11/3/25 | 5,000 | 4,684 |
| | Capital One Financial Corp. | 3.300% | 10/30/24 | 29,194 | 28,050 | Citigroup Inc. | 3.700% | 1/12/26 | 13,478 | 12,926 |
| | Capital One Financial Corp. | 3.200% | 2/5/25 | 22,991 | 21,948 | Citigroup Inc. | 2.014% | 1/25/26 | 25,100 | 23,605 |
| | Capital One Financial Corp. | 4.250% | 4/30/25 | 1,530 | 1,480 | Citigroup Inc. | 4.600% | 3/9/26 | 37,650 | 36,435 |
| | Capital One Financial Corp. | 4.200% | 10/29/25 | 13,037 | 12,494 | Citigroup Inc. | 3.290% | 3/17/26 | 30,000 | 28,707 |
| | Capital One Financial Corp. | 2.636% | 3/3/26 | 20,000 | 18,669 | Citigroup Inc. | 3.106% | 4/8/26 | 47,000 | 44,876 |
| | Capital One Financial Corp. | 4.985% | 7/24/26 | 11,208 | 10,861 | Citigroup Inc. | 3.400% | 5/1/26 | 10,250 | 9,750 |
| | Capital One Financial Corp. | 3.750% | 7/28/26 | 19,088 | 17,778 | Citigroup Inc. | 5.610% | 9/29/26 | 50,421 | 50,403 |
| | Capital One Financial Corp. | 3.750% | 3/9/27 | 26,750 | 24,919 | Citigroup Inc. | 3.200% | 10/21/26 | 41,250 | 38,617 |
| | Capital One Financial Corp. | 3.650% | 5/11/27 | 18,040 | 16,760 | Citigroup Inc. | 4.300% | 11/20/26 | 32,850 | 31,468 |
| | Capital One Financial Corp. | 1.878% | 11/2/27 | 13,278 | 11,418 | Citigroup Inc. | 1.122% | 1/28/27 | 18,425 | 16,430 |
| | Capital One Financial Corp. | 3.800% | 1/31/28 | 20,375 | 18,763 | Citigroup Inc. | 4.450% | 9/29/27 | 34,810 | 33,241 |
| | Capital One Financial Corp. | 5.468% | 2/1/29 | 22,252 | 21,358 | Citigroup Inc. | 3.887% | 1/10/28 | 35,125 | 33,269 |
| | Capital One Financial Corp. | 6.312% | 6/8/29 | 20,000 | 19,875 | Citigroup Inc. | 6.625% | 1/15/28 | 25 | 26 |
| | Capital One Financial Corp. | 3.273% | 3/1/30 | 11,120 | 9,468 | Citigroup Inc. | 3.070% | 2/24/28 | 20,000 | 18,410 |
| | | | | | | Citigroup Inc. | 4.658% | 5/24/28 | 5,570 | 5,436 |
| | | | | | | Citigroup Inc. | 3.668% | 7/24/28 | 58,950 | 55,188 |
| | | | | | | Citigroup Inc. | 4.125% | 7/25/28 | 600 | 565 |
| | | | | | | Citigroup Inc. | 3.520% | 10/27/28 | 30,050 | 27,922 |
| | | | | | | Citigroup Inc. | 3.980% | 3/20/30 | 8,075 | 7,479 |
| | | | | | | Citigroup Inc. | 2.976% | 11/5/30 | 38,100 | 33,085 |
| | | | | | | Citigroup Inc. | 2.666% | 1/29/31 | 3,680 | 3,113 |
| | | | | | | Citigroup Inc. | 4.412% | 3/31/31 | 78,850 | 74,180 |
| | | | | | | Citigroup Inc. | 2.572% | 6/3/31 | 5,000 | 4,170 |
| | | | | | | Citigroup Inc. | 6.625% | 6/15/32 | 3,535 | 3,739 |
| | | | | | | Citigroup Inc. | 2.520% | 11/3/32 | 18,000 | 14,507 |
| | | | | | | Citigroup Inc. | 3.057% | 1/25/33 | 48,100 | 40,121 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--|---------------|---------------------|-----------------------|--------|--------|---------------|---------------------|-----------------------|
| | GATX Corp. | 5.200% | 3/15/44 | 325 | 290 | | | | |
| | GATX Corp. | 4.500% | 3/30/45 | 2,175 | 1,721 | | | | |
| | GATX Corp. | 3.100% | 6/1/51 | 6,000 | 3,806 | | | | |
| | GE Capital Funding LLC | 3.450% | 5/15/25 | 17,350 | 16,564 | | | | |
| | GE Capital Funding LLC | 4.550% | 5/15/32 | 1,099 | 1,065 | | | | |
| | Globe Life Inc. | 4.550% | 9/15/28 | 3,200 | 3,090 | | | | |
| | Globe Life Inc. | 2.150% | 8/15/30 | 4,450 | 3,510 | | | | |
| | Goldman Sachs BDC Inc. | 3.750% | 2/10/25 | 165 | 158 | | | | |
| | Goldman Sachs BDC Inc. | 2.875% | 1/15/26 | 4,801 | 4,411 | | | | |
| | Goldman Sachs Capital I | 6.345% | 2/15/34 | 9,435 | 9,484 | | | | |
| 3 | Goldman Sachs Group Inc. | 3.850% | 7/8/24 | 5,513 | 5,408 | | | | |
| | Goldman Sachs Group Inc. | 5.700% | 11/1/24 | 16,506 | 16,486 | | | | |
| | Goldman Sachs Group Inc. | 3.500% | 1/23/25 | 19,600 | 18,925 | | | | |
| | Goldman Sachs Group Inc. | 1.757% | 1/24/25 | 29,700 | 28,933 | | | | |
| | Goldman Sachs Group Inc. | 3.500% | 4/1/25 | 1,330 | 1,277 | | | | |
| | Goldman Sachs Group Inc. | 3.750% | 5/22/25 | 9,456 | 9,139 | | | | |
| | Goldman Sachs Group Inc. | 4.250% | 10/21/25 | 4,388 | 4,230 | | | | |
| | Goldman Sachs Group Inc. | 3.750% | 2/25/26 | 41,600 | 39,932 | | | | |
| | Goldman Sachs Group Inc. | 3.500% | 11/16/26 | 53,115 | 49,845 | | | | |
| 3 | Goldman Sachs Group Inc. | 1.093% | 12/9/26 | 20,000 | 17,863 | | | | |
| | Goldman Sachs Group Inc. | 5.950% | 1/15/27 | 3,845 | 3,894 | | | | |
| | Goldman Sachs Group Inc. | 3.850% | 1/26/27 | 51,026 | 48,583 | | | | |
| | Goldman Sachs Group Inc. | 1.431% | 3/9/27 | 47,015 | 42,038 | | | | |
| | Goldman Sachs Group Inc. | 1.542% | 9/10/27 | 21,000 | 18,468 | | | | |
| | Goldman Sachs Group Inc. | 1.948% | 10/21/27 | 25,000 | 22,220 | | | | |
| | Goldman Sachs Group Inc. | 2.640% | 2/24/28 | 5,000 | 4,543 | | | | |
| | Goldman Sachs Group Inc. | 3.615% | 3/15/28 | 26,580 | 24,942 | | | | |
| 3 | Goldman Sachs Group Inc. | 3.691% | 6/5/28 | 9,575 | 9,000 | | | | |
| | Goldman Sachs Group Inc. | 4.482% | 8/23/28 | 26,020 | 25,173 | | | | |
| 3 | Goldman Sachs Group Inc. | 3.814% | 4/23/29 | 41,494 | 38,559 | | | | |
| 3 | Goldman Sachs Group Inc. | 4.223% | 5/1/29 | 53,875 | 50,898 | | | | |
| | Goldman Sachs Group Inc. | 2.600% | 2/7/30 | 4,000 | 3,419 | | | | |
| | Goldman Sachs Group Inc. | 3.800% | 3/15/30 | 37,960 | 35,102 | | | | |
| | Goldman Sachs Group Inc. | 1.992% | 1/27/32 | 26,275 | 20,678 | | | | |
| | Goldman Sachs Group Inc. | 2.615% | 4/22/32 | 68,291 | 55,982 | | | | |
| | Goldman Sachs Group Inc. | 2.383% | 7/21/32 | 16,745 | 13,394 | | | | |
| | Goldman Sachs Group Inc. | 2.650% | 10/21/32 | 63,190 | 51,472 | | | | |
| | Goldman Sachs Group Inc. | 3.102% | 2/24/33 | 49,350 | 41,696 | | | | |
| | Goldman Sachs Group Inc. | 6.450% | 5/1/36 | 8,400 | 8,756 | | | | |
| | Goldman Sachs Group Inc. | 6.750% | 10/1/37 | 46,135 | 49,605 | | | | |
| 3 | Goldman Sachs Group Inc. | 4.017% | 10/31/38 | 57,447 | 48,629 | | | | |
| 3 | Goldman Sachs Group Inc. | 4.411% | 4/23/39 | 31,354 | 27,420 | | | | |
| | Goldman Sachs Group Inc. | 6.250% | 2/1/41 | 8,856 | 9,512 | | | | |
| | Goldman Sachs Group Inc. | 3.210% | 4/22/42 | 24,440 | 18,055 | | | | |
| | Goldman Sachs Group Inc. | 3.436% | 2/24/43 | 10,000 | 7,595 | | | | |
| 3 | Goldman Sachs Group Inc. | 4.800% | 7/8/44 | 28,220 | 25,906 | | | | |
| | Goldman Sachs Group Inc. | 5.150% | 5/22/45 | 30,892 | 28,782 | | | | |
| | Goldman Sachs Group Inc. | 4.750% | 10/21/45 | 3,700 | 3,373 | | | | |
| | Golub Capital BDC Inc. | 2.500% | 8/24/26 | 1,243 | 1,077 | | | | |
| | Hanover Insurance Group Inc. | 4.500% | 4/15/26 | 3,120 | 3,021 | | | | |
| | Hanover Insurance Group Inc. | 2.500% | 9/1/30 | 7,610 | 6,015 | | | | |
| | Hartford Financial Services Group Inc. | 2.800% | 8/19/29 | 10,106 | 8,728 | | | | |
| | Hartford Financial Services Group Inc. | 5.950% | 10/15/36 | 120 | 123 | | | | |
| | Hartford Financial Services Group Inc. | 6.100% | 10/1/41 | 6,380 | 6,274 | | | | |
| | Hartford Financial Services Group Inc. | 6.625% | 4/15/42 | 1,793 | 1,857 | | | | |
| | Hartford Financial Services Group Inc. | 4.300% | 4/15/43 | 490 | 399 | | | | |
| | Hartford Financial Services Group Inc. | 4.400% | 3/15/48 | 5,070 | 4,222 | | | | |
| | Hartford Financial Services Group Inc. | 3.600% | 8/19/49 | 12,000 | 9,059 | | | | |
| | Hartford Financial Services Group Inc. | 2.900% | 9/15/51 | 6,000 | 3,927 | | | | |
| 3 | HSBC Bank USA NA | 5.875% | 11/1/34 | 500 | 493 | | | | |
| 3 | HSBC Bank USA NA | 7.000% | 1/15/39 | 7,726 | 8,319 | | | | |
| | HSBC Holdings plc | 1.162% | 11/22/24 | 25,000 | 24,461 | | | | |
| | HSBC Holdings plc | 4.250% | 8/18/25 | 2,500 | 2,402 | | | | |
| 3 | HSBC Holdings plc | 2.633% | 11/7/25 | 13,475 | 12,810 | | | | |
| | HSBC Holdings plc | 4.180% | 12/9/25 | 7,000 | 6,797 | | | | |
| | HSBC Holdings plc | 4.300% | 3/8/26 | 32,820 | 31,740 | | | | |
| | HSBC Holdings plc | 2.999% | 3/10/26 | 23,489 | 22,301 | | | | |
| | HSBC Holdings plc | 1.645% | 4/18/26 | 31,615 | 29,192 | 3 | | | |
| | HSBC Holdings plc | 3.900% | 5/25/26 | 68,300 | 65,135 | | | | |
| | HSBC Holdings plc | 2.099% | 6/4/26 | 33,327 | 30,863 | 3 | | | |
| | HSBC Holdings plc | 4.292% | 9/12/26 | 41,045 | 39,469 | 3 | | | |
| | HSBC Holdings plc | 7.336% | 11/3/26 | 15,000 | 15,442 | | | | |
| | HSBC Holdings plc | 4.375% | 11/23/26 | 23,330 | 22,052 | | | | |
| | HSBC Holdings plc | 1.589% | 5/24/27 | 25,000 | 22,067 | | | | |
| | HSBC Holdings plc | 2.251% | 11/22/27 | 30,440 | 27,008 | | | | |
| | HSBC Holdings plc | 4.041% | 3/13/28 | 12,700 | 11,929 | 3 | | | |
| | HSBC Holdings plc | 4.755% | 6/9/28 | 11,315 | 10,871 | | | | |
| | HSBC Holdings plc | 5.210% | 8/11/28 | 19,060 | 18,638 | | | | |
| | HSBC Holdings plc | 2.013% | 9/22/28 | 31,992 | 27,405 | 3 | | | |
| | HSBC Holdings plc | 7.390% | 11/3/28 | 15,000 | 15,837 | | | | |
| | HSBC Holdings plc | 6.161% | 3/9/29 | 9,216 | 9,302 | | | | |
| | HSBC Holdings plc | 4.583% | 6/19/29 | 48,192 | 45,358 | 3 | | | |
| | HSBC Holdings plc | 2.206% | 8/17/29 | 31,700 | 26,524 | | | | |
| | HSBC Holdings plc | 4.950% | 3/31/30 | 21,025 | 20,703 | | | | |
| | HSBC Holdings plc | 3.973% | 5/22/30 | 24,815 | 22,274 | 3 | | | |
| | HSBC Holdings plc | 2.848% | 6/4/31 | 35,100 | 29,195 | 3 | | | |
| | HSBC Holdings plc | 2.357% | 8/18/31 | 16,500 | 13,194 | 3 | | | |
| | HSBC Holdings plc | 7.625% | 5/17/32 | 575 | 605 | 3 | | | |
| | HSBC Holdings plc | 2.804% | 5/24/32 | 27,900 | 22,583 | | | | |
| | HSBC Holdings plc | 2.871% | 11/22/32 | 40,145 | 32,432 | | | | |
| | HSBC Holdings plc | 7.350% | 11/27/32 | 600 | 614 | 3 | | | |
| | HSBC Holdings plc | 4.762% | 3/29/33 | 18,700 | 16,889 | | | | |
| | HSBC Holdings plc | 5.402% | 8/11/33 | 12,575 | 12,274 | | | | |
| | HSBC Holdings plc | 8.113% | 11/3/33 | 20,000 | 22,180 | | | | |
| | HSBC Holdings plc | 6.254% | 3/9/34 | 46,074 | 47,207 | | | | |
| | HSBC Holdings plc | 6.547% | 6/20/34 | 31,500 | 31,373 | | | | |
| | HSBC Holdings plc | 6.500% | 5/2/36 | 15,575 | 15,482 | 3 | | | |
| | HSBC Holdings plc | 6.500% | 9/15/37 | 27,201 | 27,081 | 3 | | | |
| | HSBC Holdings plc | 6.800% | 6/1/38 | 5,908 | 5,958 | 3 | | | |
| | HSBC Holdings plc | 6.100% | 1/14/42 | 5,325 | 5,643 | | | | |
| | HSBC Holdings plc | 6.332% | 3/9/44 | 28,500 | 29,518 | | | | |
| | HSBC Holdings plc | 5.250% | 3/14/44 | 30,738 | 27,675 | | | | |
| | HSBC USA Inc. | 5.625% | 3/17/25 | 12,730 | 12,693 | | | | |
| | Huntington Bancshares Inc. | 2.625% | 8/6/24 | 4,500 | 4,306 | | | | |
| | Huntington Bancshares Inc. | 4.000% | 5/15/25 | 16,518 | 15,832 | | | | |
| | Huntington Bancshares Inc. | 4.443% | 8/4/28 | 15,856 | 14,750 | | | | |
| 3 | Huntington Bancshares Inc. | 2.550% | 2/4/30 | 1,935 | 1,551 | | | | |
| 3 | Huntington Bancshares Inc. | 5.023% | 5/17/33 | 4,650 | 4,254 | | | | |
| | Huntington Bancshares Inc. | 2.487% | 8/15/36 | 3,900 | 2,793 | | | | |
| | Huntington National Bank | 5.699% | 11/18/25 | 10,000 | 9,713 | | | | |
| 3 | Huntington National Bank | 4.270% | 11/25/26 | 3,375 | 3,073 | | | | |
| | Huntington National Bank | 4.552% | 5/17/28 | 5,000 | 4,676 | | | | |
| | Industrial & Commercial Bank of China Ltd. | 3.538% | 11/8/27 | 9,212 | 8,765 | | | | |
| | ING Groep NV | 3.869% | 3/28/26 | 7,800 | 7,490 | | | | |
| | ING Groep NV | 3.950% | 3/29/27 | 10,500 | 9,956 | | | | |
| | ING Groep NV | 1.726% | 4/1/27 | 12,822 | 11,419 | | | | |
| | ING Groep NV | 4.017% | 3/28/28 | 10,470 | 9,832 | | | | |
| | ING Groep NV | 4.550% | 10/2/28 | 4,000 | 3,847 | | | | |
| | ING Groep NV | 4.050% | 4/9/29 | 3,655 | 3,412 | | | | |
| | ING Groep NV | 2.727% | 4/1/32 | 3,000 | 2,476 | | | | |
| | ING Groep NV | 4.252% | 3/28/33 | 10,000 | 9,129 | | | | |
| | Intercontinental Exchange Inc. | 3.750% | 12/1/25 | 19,090 | 18,530 | | | | |
| | Intercontinental Exchange Inc. | 3.100% | 9/15/27 | 7,100 | 6,641 | | | | |
| | Intercontinental Exchange Inc. | 4.000% | 9/15/27 | 9,429 | 9,187 | | | | |
| | Intercontinental Exchange Inc. | 3.750% | 9/21/28 | 4,375 | 4,162 | | | | |
| | Intercontinental Exchange Inc. | 4.350% | 6/15/29 | 30,586 | 29,966 | | | | |
| | Intercontinental Exchange Inc. | 2.100% | 6/15/30 | 15,740 | 13,170 | | | | |
| | Intercontinental Exchange Inc. | 1.850% | 9/15/32 | 23,055 | 17,752 | | | | |
| | Intercontinental Exchange Inc. | 4.600% | 3/15/33 | 23,444 | 22,720 | | | | |
| | Intercontinental Exchange Inc. | 2.650% | 9/15/40 | 6,940 | 4,936 | | | | |
| | Intercontinental Exchange Inc. | 4.250% | 9/21/48 | 1,115 | 970 | | | | |
| | Intercontinental Exchange Inc. | 3.000% | 6/15/50 | 19,875 | 13,787 | | | | |
| | Intercontinental Exchange Inc. | 4.950% | 6/15/52 | 15,000 | 14,309 | | | | |
| | Intercontinental Exchange Inc. | 3.000% | 9/15/60 | 19,000 | 12,413 | | | | |
| | Intercontinental Exchange Inc. | 5.200% | 6/15/62 | 17,500 | 17,367 | | | | |
| | Intesa Sanpaolo SpA | 4.700% | 9/23/49 | 2,000 | 1,470 | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|----------------------------------|--------|---------------|---------------------|-----------------------|---|-----------------------------------|---------------|---------------------|-----------------------|--------|
| Jackson Financial Inc. | 3.125% | 11/23/31 | 5,475 | 4,218 | | JPMorgan Chase & Co. | 3.328% | 4/22/52 | 37,900 | 27,625 |
| Jackson Financial Inc. | 5.670% | 6/8/32 | 2,000 | 1,901 | | Kemper Corp. | 4.350% | 2/15/25 | 1,500 | 1,443 |
| Jackson Financial Inc. | 4.000% | 11/23/51 | 5,800 | 3,963 | | Kemper Corp. | 2.400% | 9/30/30 | 5,000 | 3,924 |
| Janus Henderson US Holdings Inc. | 4.875% | 8/1/25 | 2,689 | 2,639 | 3 | Kemper Corp. | 3.800% | 2/23/32 | 2,450 | 2,031 |
| Jefferies Financial Group Inc. | 4.850% | 1/15/27 | 11,425 | 11,194 | 3 | KeyBank NA | 3.300% | 6/1/25 | 5,283 | 4,844 |
| Jefferies Financial Group Inc. | 6.450% | 6/8/27 | 1,235 | 1,273 | 3 | KeyBank NA | 4.150% | 8/8/25 | 17,870 | 16,476 |
| Jefferies Financial Group Inc. | 4.150% | 1/23/30 | 13,010 | 11,726 | 3 | KeyBank NA | 4.700% | 1/26/26 | 4,070 | 3,800 |
| Jefferies Financial Group Inc. | 2.750% | 10/15/32 | 4,000 | 3,077 | 3 | KeyBank NA | 3.400% | 5/20/26 | 2,895 | 2,484 |
| Jefferies Financial Group Inc. | 6.250% | 1/15/36 | 3,055 | 3,120 | 3 | KeyBank NA | 5.850% | 11/15/27 | 7,600 | 7,156 |
| Jefferies Financial Group Inc. | 6.500% | 1/20/43 | 4,305 | 4,370 | 3 | KeyBank NA | 4.390% | 12/14/27 | 1,860 | 1,633 |
| JPMorgan Chase & Co. | 3.875% | 9/10/24 | 43,814 | 42,780 | 3 | KeyBank NA | 6.950% | 2/1/28 | 2,750 | 2,576 |
| JPMorgan Chase & Co. | 3.125% | 1/23/25 | 18,808 | 18,194 | 3 | KeyBank NA | 4.900% | 8/8/32 | 15,000 | 11,842 |
| JPMorgan Chase & Co. | 3.900% | 7/15/25 | 25,341 | 24,710 | 3 | KeyBank NA | 5.000% | 1/26/33 | 16,635 | 14,356 |
| JPMorgan Chase & Co. | 0.768% | 8/9/25 | 10,000 | 9,416 | 3 | KeyCorp | 4.150% | 10/29/25 | 6,750 | 6,258 |
| JPMorgan Chase & Co. | 2.301% | 10/15/25 | 10,900 | 10,391 | 3 | KeyCorp | 4.100% | 4/30/28 | 18,000 | 15,589 |
| JPMorgan Chase & Co. | 1.561% | 12/10/25 | 39,202 | 36,713 | 3 | KeyCorp | 2.550% | 10/1/29 | 6,400 | 4,831 |
| JPMorgan Chase & Co. | 5.546% | 12/15/25 | 22,000 | 21,916 | 3 | Lazard Group LLC | 3.750% | 2/13/25 | 100 | 96 |
| JPMorgan Chase & Co. | 2.595% | 2/24/26 | 25,000 | 23,721 | 3 | Lazard Group LLC | 3.625% | 3/1/27 | 5,075 | 4,721 |
| JPMorgan Chase & Co. | 2.005% | 3/13/26 | 30,000 | 28,180 | 3 | Lazard Group LLC | 4.500% | 9/19/28 | 9,350 | 8,851 |
| JPMorgan Chase & Co. | 3.300% | 4/1/26 | 37,704 | 35,933 | 3 | Legg Mason Inc. | 4.750% | 3/15/26 | 4,501 | 4,434 |
| JPMorgan Chase & Co. | 4.080% | 4/26/26 | 30,555 | 29,703 | 3 | Legg Mason Inc. | 5.625% | 1/15/44 | 5,486 | 5,372 |
| JPMorgan Chase & Co. | 3.200% | 6/15/26 | 36,100 | 34,384 | 3 | Lincoln National Corp. | 3.625% | 12/12/26 | 10,150 | 9,433 |
| JPMorgan Chase & Co. | 2.950% | 10/1/26 | 58,625 | 55,025 | 3 | Lincoln National Corp. | 3.800% | 3/1/28 | 9,750 | 8,811 |
| JPMorgan Chase & Co. | 7.625% | 10/15/26 | 875 | 935 | 3 | Lincoln National Corp. | 3.050% | 1/15/30 | 9,625 | 7,952 |
| JPMorgan Chase & Co. | 1.045% | 11/19/26 | 40,030 | 35,867 | 3 | Lincoln National Corp. | 3.400% | 1/15/31 | 4,217 | 3,558 |
| JPMorgan Chase & Co. | 4.125% | 12/15/26 | 28,750 | 27,695 | 3 | Lincoln National Corp. | 6.300% | 10/9/37 | 4,150 | 4,090 |
| JPMorgan Chase & Co. | 3.960% | 1/29/27 | 6,929 | 6,670 | 3 | Lincoln National Corp. | 7.000% | 6/15/40 | 4,251 | 4,435 |
| JPMorgan Chase & Co. | 1.040% | 2/4/27 | 16,810 | 14,981 | 3 | Lincoln National Corp. | 4.350% | 3/1/48 | 4,100 | 2,960 |
| JPMorgan Chase & Co. | 1.578% | 4/22/27 | 5,000 | 4,491 | 3 | Lincoln National Corp. | 4.375% | 6/15/50 | 2,267 | 1,589 |
| JPMorgan Chase & Co. | 8.000% | 4/29/27 | 2,500 | 2,748 | 3 | Lloyds Banking Group plc | 4.050% | 8/16/23 | 34,800 | 34,704 |
| JPMorgan Chase & Co. | 1.470% | 9/22/27 | 27,500 | 24,279 | 3 | Lloyds Banking Group plc | 4.450% | 5/8/25 | 7,067 | 6,853 |
| JPMorgan Chase & Co. | 4.250% | 10/1/27 | 11,592 | 11,227 | 3 | Lloyds Banking Group plc | 3.870% | 7/9/25 | 14,000 | 13,636 |
| JPMorgan Chase & Co. | 3.625% | 12/1/27 | 9,750 | 9,151 | 3 | Lloyds Banking Group plc | 4.582% | 12/10/25 | 24,433 | 23,346 |
| JPMorgan Chase & Co. | 3.782% | 2/1/28 | 39,075 | 37,241 | 3 | Lloyds Banking Group plc | 2.438% | 2/5/26 | 19,785 | 18,634 |
| JPMorgan Chase & Co. | 2.947% | 2/24/28 | 1,890 | 1,735 | 3 | Lloyds Banking Group plc | 3.511% | 3/18/26 | 25,260 | 24,037 |
| JPMorgan Chase & Co. | 4.323% | 4/26/28 | 30,000 | 28,961 | 3 | Lloyds Banking Group plc | 4.650% | 3/24/26 | 25,864 | 24,693 |
| JPMorgan Chase & Co. | 3.540% | 5/1/28 | 6,690 | 6,257 | 3 | Lloyds Banking Group plc | 4.716% | 8/11/26 | 5,000 | 4,862 |
| JPMorgan Chase & Co. | 2.182% | 6/1/28 | 25,100 | 22,339 | 3 | Lloyds Banking Group plc | 3.750% | 1/11/27 | 9,750 | 9,137 |
| JPMorgan Chase & Co. | 3.509% | 1/23/29 | 65,821 | 60,954 | 3 | Lloyds Banking Group plc | 1.627% | 5/11/27 | 10,000 | 8,853 |
| JPMorgan Chase & Co. | 4.005% | 4/23/29 | 53,930 | 50,844 | 3 | Lloyds Banking Group plc | 3.750% | 3/18/28 | 22,588 | 20,890 |
| JPMorgan Chase & Co. | 2.069% | 6/1/29 | 28,160 | 24,179 | 3 | Lloyds Banking Group plc | 4.375% | 3/22/28 | 20,510 | 19,468 |
| JPMorgan Chase & Co. | 4.203% | 7/23/29 | 23,425 | 22,267 | 3 | Lloyds Banking Group plc | 4.550% | 8/16/28 | 4,150 | 3,919 |
| JPMorgan Chase & Co. | 4.452% | 12/5/29 | 19,500 | 18,709 | 3 | Lloyds Banking Group plc | 3.574% | 11/7/28 | 21,225 | 19,243 |
| JPMorgan Chase & Co. | 3.702% | 5/6/30 | 21,864 | 20,072 | 3 | Lloyds Banking Group plc | 5.871% | 3/6/29 | 10,500 | 10,424 |
| JPMorgan Chase & Co. | 8.750% | 9/1/30 | 240 | 289 | 3 | Lloyds Banking Group plc | 4.976% | 8/11/33 | 30,420 | 28,482 |
| JPMorgan Chase & Co. | 2.739% | 10/15/30 | 45,715 | 39,399 | 3 | Lloyds Banking Group plc | 7.953% | 11/15/33 | 8,000 | 8,665 |
| JPMorgan Chase & Co. | 4.493% | 3/24/31 | 72,947 | 70,070 | 3 | Lloyds Banking Group plc | 5.300% | 12/1/45 | 8,574 | 7,646 |
| JPMorgan Chase & Co. | 2.522% | 4/22/31 | 22,000 | 18,632 | 3 | Lloyds Banking Group plc | 3.369% | 12/14/46 | 23,638 | 15,572 |
| JPMorgan Chase & Co. | 2.956% | 5/13/31 | 30,000 | 25,671 | 3 | Lloyds Banking Group plc | 4.344% | 1/9/48 | 325 | 244 |
| JPMorgan Chase & Co. | 1.953% | 2/4/32 | 29,000 | 23,112 | 3 | Loews Corp. | 3.200% | 5/15/30 | 6,500 | 5,781 |
| JPMorgan Chase & Co. | 2.580% | 4/22/32 | 43,354 | 35,998 | 3 | Loews Corp. | 6.000% | 2/1/35 | 7,275 | 7,559 |
| JPMorgan Chase & Co. | 2.545% | 11/8/32 | 42,170 | 34,512 | 3 | Loews Corp. | 4.125% | 5/15/43 | 4,315 | 3,566 |
| JPMorgan Chase & Co. | 2.963% | 1/25/33 | 13,270 | 11,186 | 3 | M&T Bank Corp. | 4.000% | 7/15/24 | 3,000 | 2,912 |
| JPMorgan Chase & Co. | 4.912% | 7/25/33 | 88,700 | 86,721 | 3 | M&T Bank Corp. | 4.553% | 8/16/28 | 6,605 | 6,167 |
| JPMorgan Chase & Co. | 5.717% | 9/14/33 | 10,000 | 10,147 | 3 | M&T Bank Corp. | 5.053% | 1/27/34 | 12,620 | 11,514 |
| JPMorgan Chase & Co. | 5.350% | 6/1/34 | 45,435 | 45,873 | 3 | Main Street Capital Corp. | 3.000% | 7/14/26 | 5,290 | 4,654 |
| JPMorgan Chase & Co. | 6.400% | 5/15/38 | 12,465 | 13,911 | 3 | Manufacturers & Traders Trust Co. | 2.900% | 2/6/25 | 7,425 | 7,010 |
| JPMorgan Chase & Co. | 3.882% | 7/24/38 | 37,770 | 32,588 | 3 | Manufacturers & Traders Trust Co. | 5.400% | 11/21/25 | 5,100 | 4,955 |
| JPMorgan Chase & Co. | 5.500% | 10/15/40 | 26,584 | 27,409 | 3 | Manufacturers & Traders Trust Co. | 4.650% | 1/27/26 | 14,050 | 13,413 |
| JPMorgan Chase & Co. | 3.109% | 4/22/41 | 33,275 | 25,175 | 3 | Manufacturers & Traders Trust Co. | 3.400% | 8/17/27 | 7,000 | 6,010 |
| JPMorgan Chase & Co. | 5.600% | 7/15/41 | 500 | 519 | 3 | Manufacturers & Traders Trust Co. | 4.700% | 1/27/28 | 12,584 | 11,865 |
| JPMorgan Chase & Co. | 2.525% | 11/19/41 | 14,800 | 10,178 | 3 | Manulife Financial Corp. | 4.150% | 3/4/26 | 8,850 | 8,573 |
| JPMorgan Chase & Co. | 5.400% | 1/6/42 | 3,575 | 3,625 | 3 | Manulife Financial Corp. | 2.484% | 5/19/27 | 6,000 | 5,499 |
| JPMorgan Chase & Co. | 3.157% | 4/22/42 | 24,595 | 18,562 | 3 | Manulife Financial Corp. | 4.061% | 2/24/32 | 13,925 | 13,035 |
| JPMorgan Chase & Co. | 5.625% | 8/16/43 | 26,510 | 27,158 | 3 | Manulife Financial Corp. | 3.703% | 3/16/32 | 5,200 | 4,731 |
| JPMorgan Chase & Co. | 4.850% | 2/1/44 | 3,500 | 3,321 | 3 | Manulife Financial Corp. | 5.375% | 3/4/46 | 8,075 | 7,982 |
| JPMorgan Chase & Co. | 4.950% | 6/1/45 | 14,600 | 13,592 | 3 | Markel Group Inc. | 3.500% | 11/1/27 | 6,175 | 5,742 |
| JPMorgan Chase & Co. | 4.260% | 2/22/48 | 25,500 | 22,092 | 3 | Markel Group Inc. | 3.350% | 9/17/29 | 2,555 | 2,287 |
| JPMorgan Chase & Co. | 4.032% | 7/24/48 | 4,000 | 3,326 | 3 | Markel Group Inc. | 5.000% | 4/5/46 | 4,650 | 4,076 |
| JPMorgan Chase & Co. | 3.964% | 11/15/48 | 55,200 | 45,157 | 3 | Markel Group Inc. | 4.300% | 11/1/47 | 2,200 | 1,787 |
| JPMorgan Chase & Co. | 3.897% | 1/23/49 | 11,870 | 9,593 | 3 | Markel Group Inc. | 5.000% | 5/20/49 | 5,941 | 5,348 |
| JPMorgan Chase & Co. | 3.109% | 4/22/51 | 39,000 | 27,277 | 3 | Markel Group Inc. | 4.150% | 9/17/50 | 620 | 485 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------------------|---------|---------------|---------------------|-----------------------|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Marsh & McLennan Cos. Inc. | 3.500% | 3/10/25 | 4,225 | 4,098 | Mitsubishi UFJ Financial Group Inc. | 5.017% | 7/20/28 | 10,700 | 10,486 |
| Marsh & McLennan Cos. Inc. | 3.750% | 3/14/26 | 5,150 | 4,994 | Mitsubishi UFJ Financial Group Inc. | 4.050% | 9/11/28 | 4,870 | 4,616 |
| Marsh & McLennan Cos. Inc. | 2.250% | 11/15/30 | 13,910 | 11,569 | Mitsubishi UFJ Financial Group Inc. | 5.354% | 9/13/28 | 11,780 | 11,697 |
| Marsh & McLennan Cos. Inc. | 5.750% | 11/1/32 | 6,000 | 6,308 | Mitsubishi UFJ Financial Group Inc. | 5.422% | 2/22/29 | 20,393 | 20,243 |
| Marsh & McLennan Cos. Inc. | 5.875% | 8/1/33 | 4,025 | 4,273 | Mitsubishi UFJ Financial Group Inc. | 3.741% | 3/7/29 | 10,000 | 9,266 |
| Marsh & McLennan Cos. Inc. | 4.750% | 3/15/39 | 18,400 | 17,330 | Mitsubishi UFJ Financial Group Inc. | 5.242% | 4/19/29 | 15,000 | 14,762 |
| Marsh & McLennan Cos. Inc. | 4.350% | 1/30/47 | 3,225 | 2,755 | Mitsubishi UFJ Financial Group Inc. | 3.195% | 7/18/29 | 34,225 | 30,222 |
| Marsh & McLennan Cos. Inc. | 4.200% | 3/1/48 | 1,350 | 1,150 | Mitsubishi UFJ Financial Group Inc. | 2.559% | 2/25/30 | 13,855 | 11,750 |
| Marsh & McLennan Cos. Inc. | 4.900% | 3/15/49 | 11,924 | 11,226 | Mitsubishi UFJ Financial Group Inc. | 2.048% | 7/17/30 | 13,200 | 10,694 |
| Marsh & McLennan Cos. Inc. | 2.900% | 12/15/51 | 2,400 | 1,609 | Mitsubishi UFJ Financial Group Inc. | 2.309% | 7/20/32 | 10,000 | 7,952 |
| Marsh & McLennan Cos. Inc. | 6.250% | 11/1/52 | 2,230 | 2,515 | Mitsubishi UFJ Financial Group Inc. | 2.494% | 10/13/32 | 25,714 | 20,650 |
| Marsh & McLennan Cos. Inc. | 5.450% | 3/15/53 | 10,000 | 10,209 | Mitsubishi UFJ Financial Group Inc. | 2.852% | 1/19/33 | 13,200 | 10,882 |
| Mastercard Inc. | 2.000% | 3/3/25 | 20,794 | 19,772 | Mitsubishi UFJ Financial Group Inc. | 4.315% | 4/19/33 | 18,000 | 16,655 |
| Mastercard Inc. | 2.950% | 11/21/26 | 7,850 | 7,421 | Mitsubishi UFJ Financial Group Inc. | 5.133% | 7/20/33 | 10,700 | 10,479 |
| Mastercard Inc. | 3.300% | 3/26/27 | 31,347 | 29,944 | Mitsubishi UFJ Financial Group Inc. | 5.441% | 2/22/34 | 1,000 | 997 |
| Mastercard Inc. | 3.500% | 2/26/28 | 3,720 | 3,556 | Mitsubishi UFJ Financial Group Inc. | 5.406% | 4/19/34 | 23,050 | 22,859 |
| Mastercard Inc. | 4.875% | 3/9/28 | 7,635 | 7,725 | Mitsubishi UFJ Financial Group Inc. | 4.286% | 7/26/38 | 9,100 | 8,152 |
| Mastercard Inc. | 2.950% | 6/1/29 | 10,575 | 9,632 | Mitsubishi UFJ Financial Group Inc. | 4.153% | 3/7/39 | 750 | 669 |
| Mastercard Inc. | 3.350% | 3/26/30 | 16,000 | 14,916 | Mitsubishi UFJ Financial Group Inc. | 3.751% | 7/18/39 | 16,450 | 13,936 |
| Mastercard Inc. | 1.900% | 3/15/31 | 3,575 | 2,973 | Mizuho Financial Group Inc. | 0.849% | 9/8/24 | 200 | 198 |
| Mastercard Inc. | 2.000% | 11/18/31 | 8,000 | 6,620 | Mizuho Financial Group Inc. | 2.839% | 7/16/25 | 17,775 | 17,116 |
| Mastercard Inc. | 3.800% | 11/21/46 | 5,700 | 4,844 | Mizuho Financial Group Inc. | 2.555% | 9/13/25 | 4,275 | 4,081 |
| Mastercard Inc. | 3.950% | 2/26/48 | 5,110 | 4,531 | Mizuho Financial Group Inc. | 2.226% | 5/25/26 | 5,586 | 5,182 |
| Mastercard Inc. | 3.650% | 6/1/49 | 11,030 | 9,201 | Mizuho Financial Group Inc. | 1.234% | 5/22/27 | 20,000 | 17,558 |
| Mastercard Inc. | 3.850% | 3/26/50 | 15,406 | 13,290 | Mizuho Financial Group Inc. | 1.554% | 7/9/27 | 10,000 | 8,814 |
| Mastercard Inc. | 2.950% | 3/15/51 | 7,000 | 5,115 | Mizuho Financial Group Inc. | 4.018% | 3/5/28 | 14,250 | 13,396 |
| Mercury General Corp. | 4.400% | 3/15/27 | 3,265 | 3,087 | Mizuho Financial Group Inc. | 5.667% | 5/27/29 | 5,000 | 4,990 |
| MetLife Inc. | 3.000% | 3/1/25 | 8,475 | 8,190 | Mizuho Financial Group Inc. | 5.778% | 7/6/29 | 10,200 | 10,232 |
| MetLife Inc. | 3.600% | 11/13/25 | 7,891 | 7,597 | Mizuho Financial Group Inc. | 4.254% | 9/11/29 | 5,600 | 5,239 |
| MetLife Inc. | 4.550% | 3/23/30 | 22,524 | 22,047 | Mizuho Financial Group Inc. | 3.153% | 7/16/30 | 17,200 | 14,861 |
| MetLife Inc. | 6.375% | 6/15/34 | 3,445 | 3,773 | Mizuho Financial Group Inc. | 2.591% | 5/25/31 | 5,000 | 4,135 |
| MetLife Inc. | 6.400% | 12/15/36 | 16,231 | 16,221 | Mizuho Financial Group Inc. | 1.979% | 9/8/31 | 21,902 | 17,244 |
| MetLife Inc. | 10.750% | 8/1/39 | 500 | 647 | Mizuho Financial Group Inc. | 2.564% | 9/13/31 | 15,000 | 11,791 |
| MetLife Inc. | 5.875% | 2/6/41 | 12,892 | 13,196 | Mizuho Financial Group Inc. | 2.172% | 5/22/32 | 20,460 | 15,958 |
| MetLife Inc. | 4.125% | 8/13/42 | 18,975 | 15,923 | Mizuho Financial Group Inc. | 5.754% | 5/27/34 | 10,000 | 10,057 |
| MetLife Inc. | 4.875% | 11/13/43 | 10,919 | 10,104 | Mizuho Financial Group Inc. | 5.748% | 7/6/34 | 14,740 | 14,785 |
| MetLife Inc. | 4.721% | 12/15/44 | 9,535 | 8,476 | Morgan Stanley | 3.700% | 10/23/24 | 24,500 | 23,918 |
| MetLife Inc. | 4.050% | 3/1/45 | 1,835 | 1,537 | Morgan Stanley | 0.791% | 1/22/25 | 57,500 | 55,724 |
| MetLife Inc. | 4.600% | 5/13/46 | 5,000 | 4,488 | Morgan Stanley | 2.720% | 7/22/25 | 1,700 | 1,639 |
| MetLife Inc. | 5.000% | 7/15/52 | 11,395 | 10,745 | Morgan Stanley | 4.000% | 7/23/25 | 51,975 | 50,470 |
| MetLife Inc. | 5.250% | 1/15/54 | 13,300 | 12,948 | Morgan Stanley | 1.164% | 10/21/25 | 30,000 | 28,047 |
| Metropolitan Life Global Funding I | 3.450% | 12/18/26 | 1,080 | 1,011 | Morgan Stanley | 5.000% | 11/24/25 | 50,940 | 50,086 |
| Mitsubishi UFJ Financial Group Inc. | 2.801% | 7/18/24 | 14,800 | 14,336 | Morgan Stanley | 3.875% | 1/27/26 | 45,564 | 43,972 |
| Mitsubishi UFJ Financial Group Inc. | 2.193% | 2/25/25 | 16,045 | 15,130 | Morgan Stanley | 2.188% | 4/28/26 | 9,400 | 8,823 |
| Mitsubishi UFJ Financial Group Inc. | 3.777% | 3/2/25 | 11,160 | 10,812 | Morgan Stanley | 4.679% | 7/17/26 | 25,000 | 24,530 |
| Mitsubishi UFJ Financial Group Inc. | 1.412% | 7/17/25 | 500 | 458 | Morgan Stanley | 3.125% | 7/27/26 | 52,700 | 49,382 |
| Mitsubishi UFJ Financial Group Inc. | 4.788% | 7/18/25 | 5,000 | 4,929 | Morgan Stanley | 6.250% | 8/9/26 | 15,996 | 16,333 |
| Mitsubishi UFJ Financial Group Inc. | 5.063% | 9/12/25 | 14,410 | 14,231 | Morgan Stanley | 4.350% | 9/8/26 | 40,070 | 38,702 |
| Mitsubishi UFJ Financial Group Inc. | 5.719% | 2/20/26 | 32,802 | 32,638 | Morgan Stanley | 6.138% | 10/16/26 | 20,000 | 20,219 |
| Mitsubishi UFJ Financial Group Inc. | 3.850% | 3/1/26 | 652 | 625 | Morgan Stanley | 0.985% | 12/10/26 | 12,225 | 10,907 |
| Mitsubishi UFJ Financial Group Inc. | 3.837% | 4/17/26 | 3,460 | 3,329 | Morgan Stanley | 3.625% | 1/20/27 | 27,278 | 25,913 |
| Mitsubishi UFJ Financial Group Inc. | 5.541% | 4/17/26 | 6,000 | 5,968 | Morgan Stanley | 5.050% | 1/28/27 | 37,555 | 37,239 |
| Mitsubishi UFJ Financial Group Inc. | 2.757% | 9/13/26 | 30,337 | 27,853 | Morgan Stanley | 3.950% | 4/23/27 | 8,255 | 7,821 |
| Mitsubishi UFJ Financial Group Inc. | 3.677% | 2/22/27 | 8,619 | 8,289 | Morgan Stanley | 1.593% | 5/4/27 | 22,265 | 19,932 |
| Mitsubishi UFJ Financial Group Inc. | 3.287% | 7/25/27 | 42,480 | 39,356 | Morgan Stanley | 1.512% | 7/20/27 | 17,900 | 15,861 |
| Mitsubishi UFJ Financial Group Inc. | 2.341% | 1/19/28 | 10,000 | 8,942 | Morgan Stanley | 2.475% | 1/21/28 | 20,000 | 18,059 |
| Mitsubishi UFJ Financial Group Inc. | 3.961% | 3/2/28 | 18,650 | 17,736 | | | | | |
| Mitsubishi UFJ Financial Group Inc. | 4.080% | 4/19/28 | 21,700 | 20,579 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|---|--------|---------------|---------------------|-----------------------|--------------|-----------------------------------|---------------|---------------------|-----------------------|--------|
| ³ Morgan Stanley | 3.591% | 7/22/28 | 44,833 | 41,426 | | Nomura Holdings Inc. | 5.386% | 7/6/27 | 10,000 | 9,825 |
| Morgan Stanley | 6.296% | 10/18/28 | 36,060 | 37,120 | | Nomura Holdings Inc. | 2.172% | 7/14/28 | 10,000 | 8,438 |
| ³ Morgan Stanley | 3.772% | 1/24/29 | 2,725 | 2,545 | | Nomura Holdings Inc. | 5.605% | 7/6/29 | 10,000 | 9,857 |
| Morgan Stanley | 5.123% | 2/1/29 | 50,800 | 50,132 | | Nomura Holdings Inc. | 3.103% | 1/16/30 | 22,365 | 19,097 |
| Morgan Stanley | 5.164% | 4/20/29 | 50,000 | 49,450 | | Nomura Holdings Inc. | 2.608% | 7/14/31 | 6,975 | 5,537 |
| ³ Morgan Stanley | 4.431% | 1/23/30 | 11,000 | 10,476 | | Northern Trust Corp. | 3.950% | 10/30/25 | 8,750 | 8,435 |
| ³ Morgan Stanley | 2.699% | 1/22/31 | 49,555 | 42,184 | | Northern Trust Corp. | 4.000% | 5/10/27 | 2,500 | 2,417 |
| ³ Morgan Stanley | 3.622% | 4/1/31 | 106,400 | 95,944 | | Northern Trust Corp. | 3.650% | 8/3/28 | 3,425 | 3,248 |
| ³ Morgan Stanley | 1.794% | 2/13/32 | 92,325 | 71,629 | | Northern Trust Corp. | 3.150% | 5/3/29 | 4,200 | 3,819 |
| Morgan Stanley | 7.250% | 4/1/32 | 8,000 | 9,082 | ³ | Northern Trust Corp. | 3.375% | 5/8/32 | 4,950 | 4,404 |
| ³ Morgan Stanley | 1.928% | 4/28/32 | 13,850 | 10,807 | | Northern Trust Corp. | 6.125% | 11/2/32 | 12,715 | 13,176 |
| ³ Morgan Stanley | 2.239% | 7/21/32 | 30,000 | 23,846 | | Oaktree Specialty Lending Corp. | 3.500% | 2/25/25 | 2,000 | 1,893 |
| ³ Morgan Stanley | 2.511% | 10/20/32 | 20,000 | 16,137 | | Oaktree Specialty Lending Corp. | 2.700% | 1/15/27 | 4,900 | 4,220 |
| Morgan Stanley | 2.943% | 1/21/33 | 17,950 | 14,919 | | Old Republic International Corp. | 4.875% | 10/1/24 | 5,266 | 5,183 |
| Morgan Stanley | 4.889% | 7/20/33 | 20,000 | 19,237 | | Old Republic International Corp. | 3.875% | 8/26/26 | 4,560 | 4,300 |
| Morgan Stanley | 6.342% | 10/18/33 | 27,060 | 28,796 | | Old Republic International Corp. | 3.850% | 6/11/51 | 9,000 | 6,474 |
| Morgan Stanley | 5.250% | 4/21/34 | 21,310 | 21,032 | | ORIX Corp. | 3.250% | 12/4/24 | 2,000 | 1,922 |
| Morgan Stanley | 2.484% | 9/16/36 | 30,000 | 22,707 | | ORIX Corp. | 3.700% | 7/18/27 | 8,150 | 7,680 |
| Morgan Stanley | 5.297% | 4/20/37 | 10,000 | 9,447 | | ORIX Corp. | 2.250% | 3/9/31 | 9,000 | 7,406 |
| Morgan Stanley | 5.948% | 1/19/38 | 18,123 | 17,877 | | Owl Rock Capital Corp. | 4.000% | 3/30/25 | 4,725 | 4,440 |
| ³ Morgan Stanley | 3.971% | 7/22/38 | 4,600 | 3,902 | | Owl Rock Capital Corp. | 3.750% | 7/22/25 | 10,347 | 9,578 |
| ³ Morgan Stanley | 4.457% | 4/22/39 | 831 | 740 | | Owl Rock Capital Corp. | 4.250% | 1/15/26 | 6,816 | 6,310 |
| Morgan Stanley | 3.217% | 4/22/42 | 13,000 | 9,867 | | Owl Rock Capital Corp. | 3.400% | 7/15/26 | 8,000 | 7,092 |
| Morgan Stanley | 6.375% | 7/24/42 | 29,625 | 33,035 | | Owl Rock Capital Corp. | 2.625% | 1/15/27 | 9,900 | 8,404 |
| Morgan Stanley | 4.300% | 1/27/45 | 38,144 | 33,369 | | Owl Rock Capital Corp. | 2.875% | 6/11/28 | 10,000 | 8,149 |
| Morgan Stanley | 4.375% | 1/22/47 | 225 | 201 | ³ | Owl Rock Core Income Corp. | 3.125% | 9/23/26 | 1,598 | 1,383 |
| ³ Morgan Stanley | 5.597% | 3/24/51 | 22,386 | 23,307 | ⁷ | Owl Rock Core Income Corp. | 7.950% | 6/13/28 | 11,150 | 11,177 |
| ³ Morgan Stanley | 2.802% | 1/25/52 | 24,075 | 15,813 | | Owl Rock Technology Finance Corp. | 2.500% | 1/15/27 | 4,075 | 3,378 |
| ^{3,6} Morgan Stanley, SOFR + 0.466% | 5.562% | 11/10/23 | 29,750 | 29,730 | | PartnerRe Finance B LLC | 3.700% | 7/2/29 | 4,600 | 4,222 |
| Morgan Stanley Bank NA | 4.754% | 4/21/26 | 16,980 | 16,721 | | PartnerRe Finance B LLC | 4.500% | 10/1/50 | 2,000 | 1,685 |
| Morgan Stanley Domestic Holdings Inc. | 3.800% | 8/24/27 | 5,250 | 4,958 | ³ | PNC Bank NA | 3.300% | 10/30/24 | 3,850 | 3,715 |
| Morgan Stanley Domestic Holdings Inc. | 4.500% | 6/20/28 | 3,630 | 3,497 | ³ | PNC Bank NA | 2.950% | 2/23/25 | 5,750 | 5,472 |
| ³ Munich Re America Corp. | 7.450% | 12/15/26 | 4,533 | 4,841 | ³ | PNC Bank NA | 3.250% | 6/1/25 | 14,133 | 13,487 |
| Nasdaq Inc. | 5.650% | 6/28/25 | 3,720 | 3,729 | ³ | PNC Bank NA | 4.200% | 11/1/25 | 9,374 | 8,911 |
| Nasdaq Inc. | 3.850% | 6/30/26 | 9,350 | 8,999 | ³ | PNC Bank NA | 3.100% | 10/25/27 | 275 | 252 |
| Nasdaq Inc. | 5.350% | 6/28/28 | 10,765 | 10,793 | ³ | PNC Bank NA | 3.250% | 1/22/28 | 10,775 | 9,903 |
| Nasdaq Inc. | 1.650% | 1/15/31 | 6,700 | 5,200 | ³ | PNC Bank NA | 4.050% | 7/26/28 | 13,750 | 12,689 |
| Nasdaq Inc. | 5.550% | 2/15/34 | 10,785 | 10,828 | ³ | PNC Bank NA | 2.700% | 10/22/29 | 9,500 | 7,961 |
| Nasdaq Inc. | 2.500% | 12/21/40 | 9,500 | 6,375 | | PNC Financial Services Group Inc. | 5.812% | 6/12/26 | 36,877 | 36,684 |
| Nasdaq Inc. | 3.250% | 4/28/50 | 3,288 | 2,224 | | PNC Financial Services Group Inc. | 2.600% | 7/23/26 | 10,000 | 9,235 |
| Nasdaq Inc. | 3.950% | 3/7/52 | 5,850 | 4,492 | | PNC Financial Services Group Inc. | 4.758% | 1/26/27 | 10,000 | 9,780 |
| Nasdaq Inc. | 5.950% | 8/15/53 | 8,235 | 8,428 | | PNC Financial Services Group Inc. | 3.150% | 5/19/27 | 24,319 | 22,557 |
| Nasdaq Inc. | 6.100% | 6/28/63 | 8,000 | 8,186 | | PNC Financial Services Group Inc. | 5.354% | 12/2/28 | 10,205 | 10,088 |
| National Australia Bank Ltd. | 5.132% | 11/22/24 | 6,000 | 5,973 | | PNC Financial Services Group Inc. | 3.450% | 4/23/29 | 13,400 | 12,100 |
| National Australia Bank Ltd. | 5.200% | 5/13/25 | 15,000 | 14,966 | | PNC Financial Services Group Inc. | 5.582% | 6/12/29 | 19,000 | 18,915 |
| National Australia Bank Ltd. | 4.966% | 1/12/26 | 14,000 | 13,922 | | PNC Financial Services Group Inc. | 2.550% | 1/22/30 | 16,955 | 14,315 |
| National Australia Bank Ltd. | 3.375% | 1/14/26 | 3,350 | 3,204 | | PNC Financial Services Group Inc. | 2.307% | 4/23/32 | 12,800 | 10,388 |
| ³ National Australia Bank Ltd. | 2.500% | 7/12/26 | 22,310 | 20,629 | | PNC Financial Services Group Inc. | 6.037% | 10/28/33 | 20,000 | 20,510 |
| National Australia Bank Ltd. | 4.944% | 1/12/28 | 6,050 | 6,029 | | PNC Financial Services Group Inc. | 5.068% | 1/24/34 | 13,255 | 12,710 |
| National Australia Bank Ltd. | 4.900% | 6/13/28 | 21,700 | 21,491 | | Principal Financial Group Inc. | 3.400% | 5/15/25 | 9,000 | 8,615 |
| ³ National Bank of Canada | 0.550% | 11/15/24 | 7,000 | 6,854 | | Principal Financial Group Inc. | 3.100% | 11/15/26 | 18,485 | 17,087 |
| National Bank of Canada | 5.250% | 1/17/25 | 17,800 | 17,636 | | Principal Financial Group Inc. | 3.700% | 5/15/29 | 3,000 | 2,752 |
| ⁷ Nationwide Building Society | 3.900% | 7/21/25 | 2,000 | 1,921 | | Principal Financial Group Inc. | 2.125% | 6/15/30 | 6,000 | 4,874 |
| ³ Nationwide Financial Services Inc. | 6.750% | 5/15/37 | 750 | 714 | | Principal Financial Group Inc. | 5.375% | 3/15/33 | 2,000 | 1,987 |
| NatWest Group plc | 4.800% | 4/5/26 | 1,700 | 1,651 | | Principal Financial Group Inc. | 6.050% | 10/15/36 | 425 | 437 |
| NatWest Group plc | 7.472% | 11/10/26 | 50,465 | 51,648 | | Principal Financial Group Inc. | 4.625% | 9/15/42 | 3,400 | 2,901 |
| NatWest Group plc | 5.847% | 3/2/27 | 7,900 | 7,815 | | Principal Financial Group Inc. | 4.350% | 5/15/43 | 4,960 | 4,026 |
| ³ NatWest Group plc | 3.073% | 5/22/28 | 37,279 | 33,554 | | Principal Financial Group Inc. | 4.300% | 11/15/46 | 8,219 | 6,572 |
| NatWest Group plc | 5.516% | 9/30/28 | 5,000 | 4,903 | | Principal Financial Group Inc. | 5.500% | 3/15/53 | 3,890 | 3,694 |
| ³ NatWest Group plc | 4.892% | 5/18/29 | 15,800 | 15,027 | | Private Export Funding Corp. | 3.900% | 10/15/27 | 4,150 | 4,060 |
| NatWest Group plc | 5.808% | 9/13/29 | 10,990 | 10,836 | | Progressive Corp. | 6.625% | 3/1/29 | 2,150 | 2,320 |
| ³ NatWest Group plc | 3.754% | 11/1/29 | 2,825 | 2,650 | | Progressive Corp. | 3.200% | 3/26/30 | 7,617 | 6,833 |
| ³ NatWest Group plc | 5.076% | 1/27/30 | 30,500 | 29,130 | | | | | | |
| ³ NatWest Group plc | 4.445% | 5/8/30 | 2,155 | 1,978 | | | | | | |
| ³ NatWest Group plc | 6.016% | 3/2/34 | 17,900 | 18,004 | | | | | | |
| ³ NatWest Group plc | 3.032% | 11/28/35 | 5,000 | 3,823 | | | | | | |
| Nomura Holdings Inc. | 2.648% | 1/16/25 | 400 | 378 | | | | | | |
| Nomura Holdings Inc. | 5.099% | 7/3/25 | 5,000 | 4,908 | | | | | | |
| Nomura Holdings Inc. | 1.851% | 7/16/25 | 38,300 | 35,046 | | | | | | |
| Nomura Holdings Inc. | 1.653% | 7/14/26 | 12,000 | 10,556 | | | | | | |
| Nomura Holdings Inc. | 2.329% | 1/22/27 | 27,815 | 24,613 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | |
|---|-----------------------------------|---------------|---------------------|-----------------------|--------|--------|--------------------------------------|---------------------|-----------------------|--------|--------|
| | Progressive Corp. | 6.250% | 12/1/32 | 4,000 | 4,325 | | Santander Holdings USA Inc. | 6.499% | 3/9/29 | 7,900 | 7,822 |
| | Progressive Corp. | 4.950% | 6/15/33 | 4,930 | 4,894 | 3 | Santander UK Group Holdings plc | 1.532% | 8/21/26 | 10,000 | 8,904 |
| | Progressive Corp. | 4.350% | 4/25/44 | 6,219 | 5,387 | | Santander UK Group Holdings plc | 6.833% | 11/21/26 | 8,000 | 8,022 |
| | Progressive Corp. | 4.125% | 4/15/47 | 10,509 | 9,082 | | Santander UK Group Holdings plc | 2.469% | 1/11/28 | 12,756 | 11,148 |
| | Progressive Corp. | 4.200% | 3/15/48 | 4,196 | 3,586 | 3 | Santander UK Group Holdings plc | 3.823% | 11/3/28 | 4,000 | 3,601 |
| | Progressive Corp. | 3.950% | 3/26/50 | 12,359 | 10,228 | | Santander UK Group Holdings plc | 6.534% | 1/10/29 | 20,650 | 20,803 |
| | Progressive Corp. | 3.700% | 3/15/52 | 16,210 | 12,774 | | Santander UK Group Holdings plc | 2.896% | 3/15/32 | 8,000 | 6,481 |
| | Prospect Capital Corp. | 3.706% | 1/22/26 | 10,000 | 8,857 | | Selective Insurance Group Inc. | 5.375% | 3/1/49 | 2,735 | 2,522 |
| 3 | Prudential Financial Inc. | 3.878% | 3/27/28 | 4,025 | 3,840 | | Sixth Street Specialty Lending Inc. | 3.875% | 11/1/24 | 2,800 | 2,704 |
| 3 | Prudential Financial Inc. | 2.100% | 3/10/30 | 2,000 | 1,689 | | Sixth Street Specialty Lending Inc. | 2.500% | 8/1/26 | 711 | 623 |
| 3 | Prudential Financial Inc. | 5.750% | 7/15/33 | 2,630 | 2,756 | | Societe Generale SA | 3.000% | 1/22/30 | 2,000 | 1,673 |
| 3 | Prudential Financial Inc. | 5.700% | 12/14/36 | 4,720 | 4,905 | 7 | Standard Chartered plc | 4.644% | 4/1/31 | 2,000 | 1,861 |
| 3 | Prudential Financial Inc. | 6.625% | 12/1/37 | 3,250 | 3,600 | 7 | State Street Corp. | 3.700% | 11/20/23 | 373 | 370 |
| 3 | Prudential Financial Inc. | 3.000% | 3/10/40 | 5,830 | 4,362 | | State Street Corp. | 3.300% | 12/16/24 | 5,000 | 4,833 |
| 3 | Prudential Financial Inc. | 6.625% | 6/21/40 | 8,020 | 8,818 | | State Street Corp. | 3.550% | 8/18/25 | 24,325 | 23,524 |
| 3 | Prudential Financial Inc. | 5.100% | 8/15/43 | 2,775 | 2,506 | | State Street Corp. | 2.354% | 11/1/25 | 15,115 | 14,426 |
| 3 | Prudential Financial Inc. | 4.600% | 5/15/44 | 5,600 | 4,940 | 3 | State Street Corp. | 2.901% | 3/30/26 | 2,000 | 1,911 |
| 3 | Prudential Financial Inc. | 5.375% | 5/15/45 | 4,850 | 4,737 | | State Street Corp. | 5.104% | 5/18/26 | 15,000 | 14,893 |
| 3 | Prudential Financial Inc. | 4.500% | 9/15/47 | 1,500 | 1,376 | | State Street Corp. | 2.650% | 5/19/26 | 14,355 | 13,454 |
| 3 | Prudential Financial Inc. | 3.905% | 12/7/47 | 26,333 | 21,026 | | State Street Corp. | 5.751% | 11/4/26 | 10,000 | 10,051 |
| 3 | Prudential Financial Inc. | 4.418% | 3/27/48 | 250 | 212 | | State Street Corp. | 5.820% | 11/4/28 | 10,000 | 10,263 |
| 3 | Prudential Financial Inc. | 5.700% | 9/15/48 | 3,000 | 2,882 | 3 | State Street Corp. | 4.141% | 12/3/29 | 2,250 | 2,139 |
| 3 | Prudential Financial Inc. | 3.935% | 12/7/49 | 14,404 | 11,475 | | State Street Corp. | 2.400% | 1/24/30 | 16,130 | 13,920 |
| 3 | Prudential Financial Inc. | 3.700% | 10/1/50 | 7,000 | 5,876 | | State Street Corp. | 2.200% | 3/3/31 | 5,000 | 4,062 |
| 3 | Prudential Financial Inc. | 3.700% | 3/13/51 | 8,700 | 6,678 | | State Street Corp. | 4.164% | 8/4/33 | 10,000 | 9,278 |
| | Prudential Financial Inc. | 5.125% | 3/1/52 | 10,900 | 9,804 | | State Street Corp. | 4.821% | 1/26/34 | 9,630 | 9,352 |
| | Prudential Financial Inc. | 6.750% | 3/1/53 | 3,865 | 3,892 | | State Street Corp. | 5.159% | 5/18/34 | 10,000 | 9,942 |
| | Prudential Funding Asia plc | 3.125% | 4/14/30 | 13,340 | 11,799 | | State Street Corp. | 3.031% | 11/1/34 | 4,850 | 4,129 |
| | Prudential Funding Asia plc | 3.625% | 3/24/32 | 2,000 | 1,781 | 3 | Stewart Information Services Corp. | 3.600% | 11/15/31 | 2,900 | 2,212 |
| | Raymond James Financial Inc. | 4.650% | 4/1/30 | 19,795 | 19,291 | | Stifel Financial Corp. | 4.250% | 7/18/24 | 9,738 | 9,524 |
| | Raymond James Financial Inc. | 4.950% | 7/15/46 | 11,555 | 10,424 | | Sumitomo Mitsui Banking Corp. | 3.400% | 7/11/24 | 9,400 | 9,170 |
| | Raymond James Financial Inc. | 3.750% | 4/1/51 | 13,000 | 9,835 | 3 | Sumitomo Mitsui Banking Corp. | 3.650% | 7/23/25 | 2,609 | 2,493 |
| 3 | Regions Bank | 6.450% | 6/26/37 | 1,514 | 1,494 | | Sumitomo Mitsui Financial Group Inc. | 2.696% | 7/16/24 | 41,428 | 40,088 |
| | Regions Financial Corp. | 2.250% | 5/18/25 | 8,100 | 7,506 | | Sumitomo Mitsui Financial Group Inc. | 2.448% | 9/27/24 | 32,060 | 30,727 |
| | Regions Financial Corp. | 1.800% | 8/12/28 | 4,000 | 3,257 | | Sumitomo Mitsui Financial Group Inc. | 2.348% | 1/15/25 | 5,920 | 5,613 |
| | Regions Financial Corp. | 7.375% | 12/10/37 | 7,000 | 7,563 | | Sumitomo Mitsui Financial Group Inc. | 1.474% | 7/8/25 | 10,435 | 9,590 |
| | Reinsurance Group of America Inc. | 3.950% | 9/15/26 | 1,500 | 1,416 | | Sumitomo Mitsui Financial Group Inc. | 0.948% | 1/12/26 | 17,577 | 15,683 |
| | Reinsurance Group of America Inc. | 3.900% | 5/15/29 | 8,350 | 7,603 | | Sumitomo Mitsui Financial Group Inc. | 3.784% | 3/9/26 | 18,135 | 17,322 |
| | Reinsurance Group of America Inc. | 3.150% | 6/15/30 | 4,300 | 3,693 | | Sumitomo Mitsui Financial Group Inc. | 2.632% | 7/14/26 | 17,900 | 16,468 |
| | Reinsurance Group of America Inc. | 6.000% | 9/15/33 | 4,300 | 4,330 | | Sumitomo Mitsui Financial Group Inc. | 1.402% | 9/17/26 | 12,370 | 10,877 |
| | RenaissanceRe Finance Inc. | 3.700% | 4/1/25 | 2,500 | 2,413 | | Sumitomo Mitsui Financial Group Inc. | 3.010% | 10/19/26 | 16,425 | 15,199 |
| | RenaissanceRe Finance Inc. | 3.450% | 7/1/27 | 3,525 | 3,276 | | Sumitomo Mitsui Financial Group Inc. | 3.446% | 1/11/27 | 2,000 | 1,876 |
| | RenaissanceRe Holdings Ltd. | 3.600% | 4/15/29 | 1,020 | 907 | | Sumitomo Mitsui Financial Group Inc. | 2.174% | 1/14/27 | 26,584 | 23,764 |
| 3 | RenaissanceRe Holdings Ltd. | 5.750% | 6/5/33 | 7,174 | 7,026 | | Sumitomo Mitsui Financial Group Inc. | 3.364% | 7/12/27 | 5,350 | 5,001 |
| | Royal Bank of Canada | 2.550% | 7/16/24 | 7,800 | 7,555 | | Sumitomo Mitsui Financial Group Inc. | 5.520% | 1/13/28 | 3,800 | 3,815 |
| | Royal Bank of Canada | 0.650% | 7/29/24 | 10,000 | 9,468 | | Sumitomo Mitsui Financial Group Inc. | 3.544% | 1/17/28 | 14,400 | 13,291 |
| 3 | Royal Bank of Canada | 0.750% | 10/7/24 | 8,800 | 8,262 | | Sumitomo Mitsui Financial Group Inc. | 3.944% | 7/19/28 | 8,775 | 8,198 |
| 3 | Royal Bank of Canada | 5.660% | 10/25/24 | 10,000 | 9,998 | | Sumitomo Mitsui Financial Group Inc. | 1.902% | 9/17/28 | 19,275 | 16,213 |
| 3 | Royal Bank of Canada | 2.250% | 11/1/24 | 35,000 | 33,412 | | Sumitomo Mitsui Financial Group Inc. | 4.306% | 10/16/28 | 3,575 | 3,384 |
| 3 | Royal Bank of Canada | 1.600% | 1/21/25 | 3,500 | 3,291 | | Sumitomo Mitsui Financial Group Inc. | 3.040% | 7/16/29 | 25,415 | 22,220 |
| 3 | Royal Bank of Canada | 3.375% | 4/14/25 | 26,610 | 25,633 | | Sumitomo Mitsui Financial Group Inc. | 3.202% | 9/17/29 | 14,400 | 12,604 |
| 3 | Royal Bank of Canada | 4.950% | 4/25/25 | 16,365 | 16,168 | | Sumitomo Mitsui Financial Group Inc. | 2.724% | 9/27/29 | 13,600 | 11,616 |
| 3 | Royal Bank of Canada | 1.150% | 6/10/25 | 18,645 | 17,201 | | | | | | |
| 3 | Royal Bank of Canada | 4.875% | 1/12/26 | 10,400 | 10,281 | | | | | | |
| 3 | Royal Bank of Canada | 0.875% | 1/20/26 | 12,800 | 11,452 | | | | | | |
| 3 | Royal Bank of Canada | 4.650% | 1/27/26 | 6,400 | 6,232 | | | | | | |
| 3 | Royal Bank of Canada | 1.200% | 4/27/26 | 10,000 | 8,919 | | | | | | |
| 3 | Royal Bank of Canada | 1.400% | 11/2/26 | 7,700 | 6,791 | | | | | | |
| 3 | Royal Bank of Canada | 2.050% | 1/21/27 | 3,780 | 3,392 | | | | | | |
| 3 | Royal Bank of Canada | 3.625% | 5/4/27 | 27,851 | 26,355 | | | | | | |
| 3 | Royal Bank of Canada | 4.240% | 8/3/27 | 5,000 | 4,829 | | | | | | |
| 3 | Royal Bank of Canada | 6.000% | 11/1/27 | 22,150 | 22,724 | | | | | | |
| 3 | Royal Bank of Canada | 4.900% | 1/12/28 | 16,895 | 16,663 | | | | | | |
| 3 | Royal Bank of Canada | 2.300% | 11/3/31 | 38,500 | 31,238 | | | | | | |
| 3 | Royal Bank of Canada | 3.875% | 5/4/32 | 6,865 | 6,291 | | | | | | |
| 3 | Royal Bank of Canada | 5.000% | 2/1/33 | 29,695 | 29,106 | | | | | | |
| 3 | Royal Bank of Canada | 5.000% | 5/2/33 | 10,600 | 10,341 | | | | | | |
| | Santander Holdings USA Inc. | 4.500% | 7/17/25 | 18,500 | 17,969 | | | | | | |
| | Santander Holdings USA Inc. | 3.244% | 10/5/26 | 34,332 | 30,922 | | | | | | |
| | Santander Holdings USA Inc. | 4.400% | 7/13/27 | 42,150 | 39,660 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--------------------------------------|--------|---------------|---------------------|-----------------------|---|------------------------|---------------|---------------------|-----------------------|--------|
| Sumitomo Mitsui Financial Group Inc. | 5.710% | 1/13/30 | 13,620 | 13,791 | | Truist Financial Corp. | 4.000% | 5/1/25 | 9,092 | 8,797 |
| Sumitomo Mitsui Financial Group Inc. | 2.750% | 1/15/30 | 7,955 | 6,855 | 3 | Truist Financial Corp. | 3.700% | 6/5/25 | 15,098 | 14,477 |
| Sumitomo Mitsui Financial Group Inc. | 2.130% | 7/8/30 | 19,585 | 15,930 | 3 | Truist Financial Corp. | 1.200% | 8/5/25 | 3,251 | 2,947 |
| Sumitomo Mitsui Financial Group Inc. | 2.142% | 9/23/30 | 9,765 | 7,770 | 3 | Truist Financial Corp. | 5.900% | 10/28/26 | 10,000 | 9,907 |
| Sumitomo Mitsui Financial Group Inc. | 1.710% | 1/12/31 | 1,120 | 871 | 3 | Truist Financial Corp. | 1.267% | 3/2/27 | 12,105 | 10,684 |
| Sumitomo Mitsui Financial Group Inc. | 2.222% | 9/17/31 | 4,000 | 3,190 | 3 | Truist Financial Corp. | 6.047% | 6/8/27 | 28,925 | 28,940 |
| Sumitomo Mitsui Financial Group Inc. | 5.766% | 1/13/33 | 17,775 | 18,279 | 3 | Truist Financial Corp. | 1.125% | 8/3/27 | 19,085 | 16,097 |
| Sumitomo Mitsui Financial Group Inc. | 2.296% | 1/12/41 | 5,000 | 3,334 | 3 | Truist Financial Corp. | 3.875% | 3/19/29 | 6,609 | 5,918 |
| Sumitomo Mitsui Financial Group Inc. | 2.930% | 9/17/41 | 10,000 | 7,087 | 3 | Truist Financial Corp. | 1.887% | 6/7/29 | 2,425 | 2,017 |
| Synchrony Bank | 5.400% | 8/22/25 | 7,065 | 6,755 | 3 | Truist Financial Corp. | 1.950% | 6/5/30 | 6,643 | 5,282 |
| Synchrony Bank | 5.625% | 8/23/27 | 5,000 | 4,697 | 3 | Truist Financial Corp. | 4.916% | 7/28/33 | 8,000 | 7,306 |
| Synchrony Financial | 4.250% | 8/15/24 | 2,350 | 2,263 | 3 | Truist Financial Corp. | 6.123% | 10/28/33 | 8,010 | 8,157 |
| Synchrony Financial | 4.875% | 6/13/25 | 8,000 | 7,608 | 3 | Truist Financial Corp. | 5.122% | 1/26/34 | 36,225 | 34,312 |
| Synchrony Financial | 4.500% | 7/23/25 | 18,295 | 17,290 | 3 | Truist Financial Corp. | 5.867% | 6/8/34 | 7,000 | 7,006 |
| Synchrony Financial | 3.700% | 8/4/26 | 4,325 | 3,868 | 3 | UBS Group AG | 3.750% | 3/26/25 | 32,302 | 30,926 |
| Synchrony Financial | 3.950% | 12/1/27 | 7,065 | 6,154 | 7 | UBS Group AG | 4.550% | 4/17/26 | 27,406 | 26,335 |
| Synchrony Financial | 5.150% | 3/19/29 | 10,630 | 9,628 | 7 | UBS Group AG | 4.282% | 1/9/28 | 5,700 | 5,261 |
| Synovus Bank | 5.625% | 2/15/28 | 4,200 | 3,786 | 7 | UBS Group AG | 4.194% | 4/1/31 | 16,143 | 14,340 |
| Toronto-Dominion Bank | 3.250% | 3/11/24 | 19,900 | 19,556 | | UBS Group AG | 4.875% | 5/15/45 | 14,580 | 12,599 |
| Toronto-Dominion Bank | 4.285% | 9/13/24 | 13,100 | 12,870 | 3 | Unum Group | 4.000% | 6/15/29 | 2,000 | 1,840 |
| Toronto-Dominion Bank | 1.250% | 12/13/24 | 2,000 | 1,881 | 3 | Unum Group | 5.750% | 8/15/42 | 6,443 | 6,070 |
| Toronto-Dominion Bank | 1.450% | 1/10/25 | 7,050 | 6,636 | 3 | Unum Group | 4.500% | 12/15/49 | 4,839 | 3,711 |
| Toronto-Dominion Bank | 3.766% | 6/6/25 | 5,300 | 5,142 | 3 | Unum Group | 4.125% | 6/15/51 | 7,000 | 5,153 |
| Toronto-Dominion Bank | 1.150% | 6/12/25 | 12,000 | 11,056 | 3 | US Bancorp | 2.400% | 7/30/24 | 13,750 | 13,265 |
| Toronto-Dominion Bank | 0.750% | 9/11/25 | 8,000 | 7,241 | 3 | US Bancorp | 3.600% | 9/11/24 | 2,490 | 2,418 |
| Toronto-Dominion Bank | 0.750% | 1/6/26 | 8,350 | 7,456 | 3 | US Bancorp | 1.450% | 5/12/25 | 8,400 | 7,847 |
| Toronto-Dominion Bank | 5.103% | 1/9/26 | 10,300 | 10,263 | 3 | US Bancorp | 3.950% | 11/17/25 | 17,746 | 17,071 |
| Toronto-Dominion Bank | 1.200% | 6/3/26 | 13,675 | 12,160 | 3 | US Bancorp | 3.100% | 4/27/26 | 10,160 | 9,483 |
| Toronto-Dominion Bank | 1.250% | 9/10/26 | 2,475 | 2,188 | 3 | US Bancorp | 2.375% | 7/22/26 | 17,025 | 15,568 |
| Toronto-Dominion Bank | 1.950% | 1/12/27 | 8,500 | 7,648 | 3 | US Bancorp | 5.727% | 10/21/26 | 5,090 | 5,107 |
| Toronto-Dominion Bank | 2.800% | 3/10/27 | 20,000 | 18,320 | 3 | US Bancorp | 3.150% | 4/27/27 | 21,140 | 19,580 |
| Toronto-Dominion Bank | 4.108% | 6/8/27 | 14,901 | 14,260 | 3 | US Bancorp | 3.900% | 4/26/28 | 4,475 | 4,220 |
| Toronto-Dominion Bank | 4.693% | 9/15/27 | 13,100 | 12,826 | 3 | US Bancorp | 4.548% | 7/22/28 | 24,015 | 22,992 |
| Toronto-Dominion Bank | 5.156% | 1/10/28 | 13,340 | 13,247 | 3 | US Bancorp | 4.653% | 2/1/29 | 20,000 | 19,116 |
| Toronto-Dominion Bank | 2.000% | 9/10/31 | 10,000 | 7,927 | 3 | US Bancorp | 5.775% | 6/12/29 | 10,000 | 9,996 |
| Toronto-Dominion Bank | 3.625% | 9/15/31 | 6,400 | 5,895 | 3 | US Bancorp | 3.000% | 7/30/29 | 9,425 | 7,988 |
| Toronto-Dominion Bank | 2.450% | 1/12/32 | 6,000 | 4,912 | 3 | US Bancorp | 1.375% | 7/22/30 | 8,575 | 6,563 |
| Toronto-Dominion Bank | 3.200% | 3/10/32 | 16,750 | 14,482 | 3 | US Bancorp | 2.677% | 1/27/33 | 5,000 | 4,009 |
| Toronto-Dominion Bank | 4.456% | 6/8/32 | 24,800 | 23,560 | 3 | US Bancorp | 4.967% | 7/22/33 | 10,550 | 9,566 |
| Transatlantic Holdings Inc. | 8.000% | 11/30/39 | 4,125 | 5,130 | 3 | US Bancorp | 5.850% | 10/21/33 | 27,060 | 27,182 |
| Travelers Cos. Inc. | 6.750% | 6/20/36 | 1,125 | 1,279 | 3 | US Bancorp | 4.839% | 2/1/34 | 39,180 | 36,688 |
| Travelers Cos. Inc. | 6.250% | 6/15/37 | 8,380 | 9,278 | 3 | US Bancorp | 5.836% | 6/12/34 | 8,000 | 8,050 |
| Travelers Cos. Inc. | 5.350% | 11/1/40 | 5,390 | 5,525 | 3 | US Bank NA | 2.050% | 1/21/25 | 8,000 | 7,545 |
| Travelers Cos. Inc. | 4.600% | 8/1/43 | 2,068 | 1,878 | 3 | US Bank NA | 2.800% | 1/27/25 | 23,016 | 21,968 |
| Travelers Cos. Inc. | 4.300% | 8/25/45 | 1,250 | 1,085 | 3 | Visa Inc. | 3.150% | 12/14/25 | 52,946 | 50,745 |
| Travelers Cos. Inc. | 3.750% | 5/15/46 | 12,285 | 9,782 | 3 | Visa Inc. | 1.900% | 4/15/27 | 15,925 | 14,513 |
| Travelers Cos. Inc. | 4.000% | 5/30/47 | 9,952 | 8,373 | 3 | Visa Inc. | 0.750% | 8/15/27 | 7,500 | 6,503 |
| Travelers Cos. Inc. | 4.100% | 3/4/49 | 1,680 | 1,431 | 3 | Visa Inc. | 2.750% | 9/15/27 | 10,550 | 9,800 |
| Travelers Cos. Inc. | 2.550% | 4/27/50 | 7,280 | 4,689 | 3 | Visa Inc. | 2.050% | 4/15/30 | 19,205 | 16,470 |
| Travelers Cos. Inc. | 3.050% | 6/8/51 | 9,900 | 7,061 | 3 | Visa Inc. | 1.100% | 2/15/31 | 8,200 | 6,477 |
| Travelers Cos. Inc. | 5.450% | 5/25/53 | 7,617 | 7,972 | 3 | Voya Financial Inc. | 4.150% | 12/14/35 | 18,730 | 17,836 |
| Travelers Property Casualty Corp. | 6.375% | 3/15/33 | 535 | 590 | 3 | Voya Financial Inc. | 2.700% | 4/15/40 | 11,951 | 9,170 |
| Trinity Acquisition plc | 4.400% | 3/15/26 | 6,788 | 6,546 | 3 | Voya Financial Inc. | 4.300% | 12/14/45 | 34,660 | 32,173 |
| Truist Bank | 2.150% | 12/6/24 | 10,310 | 9,728 | 3 | Voya Financial Inc. | 3.650% | 9/15/47 | 6,950 | 5,886 |
| Truist Bank | 1.500% | 3/10/25 | 400 | 369 | 3 | Voya Financial Inc. | 2.000% | 8/15/50 | 16,869 | 10,352 |
| Truist Bank | 3.625% | 9/16/25 | 9,909 | 9,254 | 3 | W R Berkley Corp. | 3.650% | 6/15/26 | 3,050 | 2,868 |
| Truist Bank | 4.050% | 11/3/25 | 14,588 | 13,970 | 3 | W R Berkley Corp. | 5.700% | 7/15/43 | 4,550 | 4,359 |
| Truist Bank | 3.300% | 5/15/26 | 8,024 | 7,355 | 3 | W R Berkley Corp. | 4.800% | 6/15/46 | 1,935 | 1,595 |
| Truist Bank | 3.800% | 10/30/26 | 3,450 | 3,150 | 3 | W R Berkley Corp. | 4.700% | 1/23/48 | 12,000 | 9,693 |
| Truist Bank | 2.636% | 9/17/29 | 250 | 231 | 3 | Wachovia Corp. | 6.250% | 2/15/37 | 150 | 154 |
| Truist Bank | 2.250% | 3/11/30 | 23,944 | 19,040 | 3 | Wachovia Corp. | 4.750% | 8/1/44 | 3,780 | 3,306 |
| Truist Financial Corp. | 2.500% | 8/1/24 | 12,525 | 12,079 | 3 | Wachovia Corp. | 4.000% | 5/12/50 | 4,000 | 3,136 |
| Truist Financial Corp. | 2.850% | 10/26/24 | 19,544 | 18,755 | 3 | Wachovia Corp. | 3.550% | 3/30/52 | 8,000 | 5,691 |
| | | | | | 3 | Wachovia Corp. | 3.150% | 9/30/61 | 5,500 | 3,402 |
| | | | | | 3 | Wachovia Corp. | 6.605% | 10/1/25 | 1,150 | 1,170 |
| | | | | | 3 | Wachovia Corp. | 7.500% | 4/15/35 | 1,990 | 2,253 |
| | | | | | 3 | Wachovia Corp. | 5.500% | 8/1/35 | 5,725 | 5,608 |
| | | | | | 3 | Wachovia Corp. | 6.550% | 10/15/35 | 250 | 264 |
| | | | | | 3 | Wells Fargo & Co. | 3.000% | 2/19/25 | 12,000 | 11,525 |
| | | | | | 3 | Wells Fargo & Co. | 3.550% | 9/29/25 | 12,672 | 12,157 |
| | | | | | 3 | Wells Fargo & Co. | 2.406% | 10/30/25 | 56,150 | 53,499 |
| | | | | | 3 | Wells Fargo & Co. | 2.164% | 2/11/26 | 40,526 | 38,178 |
| | | | | | 3 | Wells Fargo & Co. | 3.000% | 4/22/26 | 54,060 | 50,884 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|------------------------------------|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| ³ Wells Fargo & Co. | 3.908% | 4/25/26 | 31,839 | 30,778 | Abbott Laboratories | 5.300% | 5/27/40 | 1,951 | 2,041 |
| ³ Wells Fargo & Co. | 2.188% | 4/30/26 | 10,000 | 9,373 | Abbott Laboratories | 4.750% | 4/15/43 | 9,425 | 9,253 |
| ³ Wells Fargo & Co. | 4.100% | 6/3/26 | 27,600 | 26,490 | Abbott Laboratories | 4.900% | 11/30/46 | 44,682 | 45,042 |
| ³ Wells Fargo & Co. | 4.540% | 8/15/26 | 60,200 | 58,852 | AbbVie Inc. | 2.600% | 11/21/24 | 31,465 | 30,191 |
| Wells Fargo & Co. | 3.000% | 10/23/26 | 37,703 | 35,034 | AbbVie Inc. | 3.800% | 3/15/25 | 33,973 | 33,042 |
| ³ Wells Fargo & Co. | 3.196% | 6/17/27 | 15,000 | 14,092 | AbbVie Inc. | 3.600% | 5/14/25 | 34,698 | 33,549 |
| ³ Wells Fargo & Co. | 4.300% | 7/22/27 | 10,721 | 10,291 | AbbVie Inc. | 3.200% | 5/14/26 | 17,230 | 16,331 |
| ³ Wells Fargo & Co. | 3.526% | 3/24/28 | 10,000 | 9,349 | AbbVie Inc. | 2.950% | 11/21/26 | 47,215 | 44,123 |
| ³ Wells Fargo & Co. | 3.584% | 5/22/28 | 19,806 | 18,455 | AbbVie Inc. | 4.250% | 11/14/28 | 18,784 | 18,226 |
| ³ Wells Fargo & Co. | 2.393% | 6/2/28 | 18,480 | 16,480 | AbbVie Inc. | 3.200% | 11/21/29 | 57,093 | 51,598 |
| ³ Wells Fargo & Co. | 4.808% | 7/25/28 | 64,000 | 62,578 | AbbVie Inc. | 4.550% | 3/15/35 | 15,987 | 15,219 |
| ³ Wells Fargo & Co. | 4.150% | 1/24/29 | 2,705 | 2,563 | AbbVie Inc. | 4.500% | 5/14/35 | 22,503 | 21,357 |
| ³ Wells Fargo & Co. | 2.879% | 10/30/30 | 31,977 | 27,639 | AbbVie Inc. | 4.300% | 5/14/36 | 16,275 | 14,965 |
| ³ Wells Fargo & Co. | 2.572% | 2/11/31 | 8,855 | 7,504 | AbbVie Inc. | 4.050% | 11/21/39 | 66,357 | 57,755 |
| ³ Wells Fargo & Co. | 4.478% | 4/4/31 | 88,460 | 84,149 | AbbVie Inc. | 4.625% | 10/1/42 | 4,810 | 4,345 |
| ³ Wells Fargo & Co. | 3.350% | 3/2/33 | 29,880 | 25,573 | AbbVie Inc. | 4.400% | 11/6/42 | 21,693 | 19,422 |
| ³ Wells Fargo & Co. | 4.897% | 7/25/33 | 45,010 | 43,146 | AbbVie Inc. | 4.850% | 6/15/44 | 11,816 | 11,007 |
| Wells Fargo & Co. | 5.389% | 4/24/34 | 34,190 | 33,981 | AbbVie Inc. | 4.750% | 3/15/45 | 4,083 | 3,739 |
| ³ Wells Fargo & Co. | 5.950% | 12/15/36 | 2,025 | 1,998 | AbbVie Inc. | 4.700% | 5/14/45 | 17,195 | 15,676 |
| ³ Wells Fargo & Co. | 3.068% | 4/30/41 | 35,950 | 26,378 | AbbVie Inc. | 4.450% | 5/14/46 | 39,181 | 34,515 |
| Wells Fargo & Co. | 5.375% | 11/2/43 | 31,354 | 29,515 | AbbVie Inc. | 4.875% | 11/14/48 | 15,041 | 14,189 |
| Wells Fargo & Co. | 5.606% | 1/15/44 | 17,195 | 16,500 | AbbVie Inc. | 4.250% | 11/21/49 | 62,854 | 54,159 |
| ³ Wells Fargo & Co. | 4.650% | 11/4/44 | 32,218 | 27,470 | Adventist Health System | 2.952% | 3/1/29 | 4,420 | 3,847 |
| Wells Fargo & Co. | 3.900% | 5/1/45 | 13,742 | 11,041 | Adventist Health System | 5.430% | 3/1/32 | 3,000 | 2,976 |
| ³ Wells Fargo & Co. | 4.900% | 11/17/45 | 20,371 | 17,926 | Adventist Health System | 3.630% | 3/1/49 | 5,495 | 4,040 |
| ³ Wells Fargo & Co. | 4.400% | 6/14/46 | 7,400 | 6,029 | Advocate Health & Hospitals Corp. | 3.829% | 8/15/28 | 2,300 | 2,198 |
| ³ Wells Fargo & Co. | 4.750% | 12/7/46 | 26,443 | 22,493 | ³ Advocate Health & Hospitals Corp. | 2.211% | 6/15/30 | 775 | 649 |
| ³ Wells Fargo & Co. | 5.013% | 4/4/51 | 69,163 | 64,220 | Advocate Health & Hospitals Corp. | 4.272% | 8/15/48 | 4,050 | 3,566 |
| ³ Wells Fargo & Co. | 4.611% | 4/25/53 | 45,755 | 40,137 | ³ Advocate Health & Hospitals Corp. | 3.387% | 10/15/49 | 3,275 | 2,461 |
| Wells Fargo Bank NA | 5.950% | 8/26/36 | 3,700 | 3,718 | Advocate Health & Hospitals Corp. | 3.008% | 6/15/50 | 3,100 | 2,138 |
| ³ Wells Fargo Bank NA | 5.850% | 2/1/37 | 11,275 | 11,434 | Aetna Inc. | 3.500% | 11/15/24 | 6,500 | 6,307 |
| ³ Wells Fargo Bank NA | 6.600% | 1/15/38 | 10,645 | 11,554 | Aetna Inc. | 6.625% | 6/15/36 | 5,400 | 5,945 |
| Western Union Co. | 2.850% | 1/10/25 | 5,025 | 4,785 | Aetna Inc. | 6.750% | 12/15/37 | 5,500 | 6,074 |
| Western Union Co. | 1.350% | 3/15/26 | 6,000 | 5,313 | Aetna Inc. | 4.500% | 5/15/42 | 4,325 | 3,709 |
| Western Union Co. | 2.750% | 3/15/31 | 4,000 | 3,167 | Aetna Inc. | 4.125% | 11/15/42 | 10,363 | 8,533 |
| Western Union Co. | 6.200% | 11/17/36 | 6,140 | 6,175 | Aetna Inc. | 4.750% | 3/15/44 | 3,520 | 3,124 |
| Western Union Co. | 6.200% | 6/21/40 | 1,430 | 1,435 | Aetna Inc. | 3.875% | 8/15/47 | 19,727 | 15,395 |
| Westpac Banking Corp. | 5.350% | 10/18/24 | 27,500 | 27,462 | Agilent Technologies Inc. | 3.050% | 9/22/26 | 6,700 | 6,208 |
| Westpac Banking Corp. | 1.019% | 11/18/24 | 6,000 | 5,649 | Agilent Technologies Inc. | 2.750% | 9/15/29 | 2,000 | 1,745 |
| Westpac Banking Corp. | 2.350% | 2/19/25 | 6,208 | 5,913 | Agilent Technologies Inc. | 2.100% | 6/4/30 | 3,175 | 2,607 |
| Westpac Banking Corp. | 2.850% | 5/13/26 | 38,397 | 36,153 | Agilent Technologies Inc. | 2.300% | 3/12/31 | 13,000 | 10,633 |
| Westpac Banking Corp. | 2.700% | 8/19/26 | 16,621 | 15,438 | AHS Hospital Corp. | 5.024% | 7/1/45 | 3,500 | 3,385 |
| Westpac Banking Corp. | 3.350% | 3/8/27 | 30,390 | 28,670 | ³ AHS Hospital Corp. | 2.780% | 7/1/51 | 5,000 | 3,285 |
| Westpac Banking Corp. | 5.457% | 11/18/27 | 7,500 | 7,616 | ³ Allina Health System | 3.887% | 4/15/49 | 3,750 | 3,012 |
| Westpac Banking Corp. | 3.400% | 1/25/28 | 150 | 141 | AmerisourceBergen Corp. | 3.250% | 3/1/25 | 5,725 | 5,503 |
| Westpac Banking Corp. | 1.953% | 11/20/28 | 9,395 | 8,059 | AmerisourceBergen Corp. | 3.450% | 12/15/27 | 11,525 | 10,789 |
| Westpac Banking Corp. | 2.650% | 1/16/30 | 9,250 | 8,167 | AmerisourceBergen Corp. | 2.800% | 5/15/30 | 7,250 | 6,291 |
| ³ Westpac Banking Corp. | 2.894% | 2/4/30 | 31,225 | 29,188 | AmerisourceBergen Corp. | 2.700% | 3/15/31 | 10,700 | 9,122 |
| ³ Westpac Banking Corp. | 4.322% | 11/23/31 | 21,460 | 19,889 | AmerisourceBergen Corp. | 4.250% | 3/1/45 | 5,132 | 4,252 |
| Westpac Banking Corp. | 4.110% | 7/24/34 | 9,021 | 7,870 | AmerisourceBergen Corp. | 4.300% | 12/15/47 | 7,675 | 6,544 |
| Westpac Banking Corp. | 2.668% | 11/15/35 | 20,000 | 15,325 | Amgen Inc. | 1.900% | 2/21/25 | 6,855 | 6,464 |
| Westpac Banking Corp. | 3.020% | 11/18/36 | 8,010 | 6,130 | Amgen Inc. | 5.250% | 3/2/25 | 20,905 | 20,802 |
| Westpac Banking Corp. | 4.421% | 7/24/39 | 125 | 103 | Amgen Inc. | 3.125% | 5/1/25 | 3,100 | 2,971 |
| Westpac Banking Corp. | 2.963% | 11/16/40 | 23,750 | 15,921 | Amgen Inc. | 5.507% | 3/2/26 | 18,925 | 18,879 |
| Westpac Banking Corp. | 3.133% | 11/18/41 | 10,000 | 6,779 | Amgen Inc. | 2.600% | 8/19/26 | 21,425 | 19,840 |
| Willis North America Inc. | 4.650% | 6/15/27 | 7,606 | 7,393 | Amgen Inc. | 2.200% | 2/21/27 | 16,307 | 14,816 |
| Willis North America Inc. | 4.500% | 9/15/28 | 5,800 | 5,530 | Amgen Inc. | 3.200% | 11/2/27 | 4,430 | 4,141 |
| Willis North America Inc. | 2.950% | 9/15/29 | 4,753 | 4,097 | Amgen Inc. | 5.150% | 3/2/28 | 21,760 | 21,731 |
| Willis North America Inc. | 5.350% | 5/15/33 | 7,825 | 7,634 | Amgen Inc. | 1.650% | 8/15/28 | 16,000 | 13,688 |
| Willis North America Inc. | 5.050% | 9/15/48 | 5,093 | 4,372 | Amgen Inc. | 4.050% | 8/18/29 | 12,700 | 12,024 |
| Willis North America Inc. | 3.875% | 9/15/49 | 8,925 | 6,492 | Amgen Inc. | 2.450% | 2/21/30 | 10,955 | 9,376 |
| XL Group Ltd. | 5.250% | 12/15/43 | 4,850 | 4,764 | Amgen Inc. | 5.250% | 3/2/30 | 26,210 | 26,281 |
| Zions Bancorp NA | 3.250% | 10/29/29 | 3,090 | 2,268 | Amgen Inc. | 2.300% | 2/25/31 | 41,172 | 34,213 |
| | | | | 19,154,662 | Amgen Inc. | 2.000% | 1/15/32 | 5,975 | 4,749 |
| Health Care (3.0%) | | | | | Amgen Inc. | 3.350% | 2/22/32 | 11,000 | 9,693 |
| Abbott Laboratories | 2.950% | 3/15/25 | 13,868 | 13,425 | Amgen Inc. | 5.250% | 3/2/33 | 76,440 | 76,517 |
| Abbott Laboratories | 3.875% | 9/15/25 | 12,146 | 11,869 | Amgen Inc. | 3.150% | 2/21/40 | 29,724 | 22,737 |
| Abbott Laboratories | 3.750% | 11/30/26 | 20,486 | 19,985 | Amgen Inc. | 2.800% | 8/15/41 | 31,355 | 22,190 |
| Abbott Laboratories | 1.150% | 1/30/28 | 6,500 | 5,626 | Amgen Inc. | 4.950% | 10/1/41 | 12,860 | 11,952 |
| Abbott Laboratories | 1.400% | 6/30/30 | 4,000 | 3,291 | | | | | |
| Abbott Laboratories | 4.750% | 11/30/36 | 12,210 | 12,250 | | | | | |
| Abbott Laboratories | 6.150% | 11/30/37 | 3,830 | 4,281 | | | | | |
| Abbott Laboratories | 6.000% | 4/1/39 | 950 | 1,060 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--|--------|---------------|---------------------|-----------------------|---|---|---------------|---------------------|-----------------------|--------|
| Amgen Inc. | 5.150% | 11/15/41 | 3,478 | 3,364 | 3 | Bon Secours Mercy Health Inc. | 3.464% | 6/1/30 | 3,443 | 3,087 |
| Amgen Inc. | 5.600% | 3/2/43 | 20,335 | 20,383 | 3 | Bon Secours Mercy Health Inc. | 2.095% | 6/1/31 | 4,725 | 3,764 |
| Amgen Inc. | 4.400% | 5/1/45 | 28,205 | 24,430 | 3 | Bon Secours Mercy Health Inc. | 3.205% | 6/1/50 | 3,250 | 2,266 |
| Amgen Inc. | 4.563% | 6/15/48 | 5,023 | 4,457 | | Boston Scientific Corp. | 1.900% | 6/1/25 | 5,700 | 5,344 |
| Amgen Inc. | 3.375% | 2/21/50 | 29,625 | 21,733 | | Boston Scientific Corp. | 2.650% | 6/1/30 | 5,425 | 4,728 |
| Amgen Inc. | 4.663% | 6/15/51 | 41,193 | 36,903 | | Boston Scientific Corp. | 4.550% | 3/1/39 | 6,841 | 6,346 |
| Amgen Inc. | 3.000% | 1/15/52 | 11,994 | 8,006 | | Boston Scientific Corp. | 7.375% | 1/15/40 | 1,650 | 1,978 |
| Amgen Inc. | 4.200% | 2/22/52 | 29,500 | 24,443 | | Boston Scientific Corp. | 4.700% | 3/1/49 | 11,090 | 10,425 |
| Amgen Inc. | 4.875% | 3/1/53 | 9,500 | 8,735 | | Bristol-Myers Squibb Co. | 2.900% | 7/26/24 | 61,635 | 60,014 |
| Amgen Inc. | 5.650% | 3/2/53 | 70,010 | 70,976 | | Bristol-Myers Squibb Co. | 0.750% | 11/13/25 | 8,500 | 7,723 |
| Amgen Inc. | 2.770% | 9/1/53 | 6,693 | 4,176 | | Bristol-Myers Squibb Co. | 3.200% | 6/15/26 | 34,517 | 33,043 |
| Amgen Inc. | 4.400% | 2/22/62 | 2,436 | 2,006 | | Bristol-Myers Squibb Co. | 3.450% | 11/15/27 | 30,341 | 29,070 |
| Amgen Inc. | 5.750% | 3/2/63 | 30,790 | 31,295 | | Bristol-Myers Squibb Co. | 3.900% | 2/20/28 | 21,583 | 20,955 |
| 3 Ascension Health | 2.532% | 11/15/29 | 13,426 | 11,542 | | Bristol-Myers Squibb Co. | 3.400% | 7/26/29 | 22,430 | 20,812 |
| 3 Ascension Health | 3.106% | 11/15/39 | 9,450 | 7,379 | | Bristol-Myers Squibb Co. | 1.450% | 11/13/30 | 5,265 | 4,229 |
| 3 Ascension Health | 3.945% | 11/15/46 | 8,010 | 6,732 | | Bristol-Myers Squibb Co. | 2.950% | 3/15/32 | 20,000 | 17,665 |
| 3 Ascension Health | 4.847% | 11/15/53 | 6,500 | 6,378 | | Bristol-Myers Squibb Co. | 4.125% | 6/15/39 | 24,517 | 22,364 |
| AstraZeneca Finance LLC | 1.200% | 5/28/26 | 5,000 | 4,511 | | Bristol-Myers Squibb Co. | 3.250% | 8/1/42 | 10,865 | 8,465 |
| AstraZeneca Finance LLC | 4.875% | 3/3/28 | 15,000 | 14,994 | | Bristol-Myers Squibb Co. | 4.625% | 5/15/44 | 6,014 | 5,699 |
| AstraZeneca Finance LLC | 1.750% | 5/28/28 | 17,500 | 15,165 | | Bristol-Myers Squibb Co. | 4.350% | 11/15/47 | 16,068 | 14,568 |
| AstraZeneca Finance LLC | 4.900% | 3/3/30 | 20,000 | 20,029 | | Bristol-Myers Squibb Co. | 4.550% | 2/20/48 | 11,989 | 11,177 |
| AstraZeneca Finance LLC | 2.250% | 5/28/31 | 13,000 | 10,969 | | Bristol-Myers Squibb Co. | 4.250% | 10/26/49 | 35,238 | 31,281 |
| AstraZeneca Finance LLC | 4.875% | 3/3/33 | 28,825 | 29,232 | | Bristol-Myers Squibb Co. | 2.550% | 11/13/50 | 21,700 | 14,131 |
| AstraZeneca plc | 3.375% | 11/16/25 | 21,737 | 20,893 | | Bristol-Myers Squibb Co. | 3.700% | 3/15/52 | 43,522 | 35,312 |
| AstraZeneca plc | 0.700% | 4/8/26 | 13,105 | 11,709 | | Bristol-Myers Squibb Co. | 3.900% | 3/15/62 | 10,250 | 8,238 |
| AstraZeneca plc | 4.000% | 1/17/29 | 5,400 | 5,221 | | Cardinal Health Inc. | 3.500% | 11/15/24 | 4,000 | 3,870 |
| AstraZeneca plc | 1.375% | 8/6/30 | 16,361 | 13,153 | | Cardinal Health Inc. | 3.750% | 9/15/25 | 1,975 | 1,903 |
| AstraZeneca plc | 6.450% | 9/15/37 | 24,447 | 28,074 | | Cardinal Health Inc. | 3.410% | 6/15/27 | 4,520 | 4,258 |
| AstraZeneca plc | 4.000% | 9/18/42 | 11,275 | 10,045 | | Cardinal Health Inc. | 4.600% | 3/15/43 | 4,150 | 3,466 |
| AstraZeneca plc | 4.375% | 11/16/45 | 10,900 | 10,111 | | Cardinal Health Inc. | 4.500% | 11/15/44 | 3,275 | 2,666 |
| AstraZeneca plc | 4.375% | 8/17/48 | 5,050 | 4,724 | | Cardinal Health Inc. | 4.900% | 9/15/45 | 4,580 | 3,990 |
| AstraZeneca plc | 2.125% | 8/6/50 | 10,450 | 6,527 | 3 | Catholic Health Services of Long Island Obligated Group | 3.368% | 7/1/50 | 5,900 | 4,004 |
| AstraZeneca plc | 3.000% | 5/28/51 | 7,090 | 5,263 | | Centene Corp. | 4.250% | 12/15/27 | 25,739 | 24,085 |
| Banner Health | 2.338% | 1/1/30 | 5,000 | 4,275 | | Centene Corp. | 2.450% | 7/15/28 | 25,984 | 22,273 |
| Banner Health | 1.897% | 1/1/31 | 1,000 | 808 | | Centene Corp. | 4.625% | 12/15/29 | 34,762 | 32,029 |
| Banner Health | 2.907% | 1/1/42 | 3,500 | 2,558 | | Centene Corp. | 3.375% | 2/15/30 | 6,260 | 5,383 |
| Banner Health | 3.181% | 1/1/50 | 3,920 | 2,814 | | Centene Corp. | 3.000% | 10/15/30 | 23,030 | 19,204 |
| Banner Health | 2.913% | 1/1/51 | 3,150 | 2,123 | | Centene Corp. | 2.500% | 3/1/31 | 26,765 | 21,342 |
| 3 Baptist Health South Florida Obligated Group | 3.115% | 11/15/71 | 3,500 | 2,102 | | Centene Corp. | 2.625% | 8/1/31 | 14,075 | 11,214 |
| 3 Baptist Healthcare System Obligated Group | 3.540% | 8/15/50 | 5,250 | 3,885 | | Children's Health System of Texas | 2.511% | 8/15/50 | 4,150 | 2,562 |
| Baxalta Inc. | 4.000% | 6/23/25 | 8,678 | 8,420 | 3 | Children's Hospital | 2.928% | 7/15/50 | 4,575 | 2,989 |
| Baxalta Inc. | 5.250% | 6/23/45 | 4,188 | 4,114 | 3 | Children's Hospital Corp. | 4.115% | 1/1/47 | 1,575 | 1,363 |
| Baxter International Inc. | 1.322% | 11/29/24 | 15,700 | 14,729 | 3 | Children's Hospital Corp. | 2.585% | 2/1/50 | 2,500 | 1,599 |
| Baxter International Inc. | 2.600% | 8/15/26 | 2,789 | 2,564 | | Children's Hospital Medical Center | 4.268% | 5/15/44 | 1,300 | 1,149 |
| Baxter International Inc. | 1.915% | 2/1/27 | 16,400 | 14,572 | | Children's Hospital of Philadelphia | 2.704% | 7/1/50 | 2,025 | 1,320 |
| Baxter International Inc. | 2.272% | 12/1/28 | 13,000 | 11,150 | 3 | CHRISTUS Health | 4.341% | 7/1/28 | 5,100 | 4,870 |
| Baxter International Inc. | 3.950% | 4/1/30 | 6,025 | 5,557 | 3 | Cigna Group | 3.250% | 4/15/25 | 21,352 | 20,475 |
| Baxter International Inc. | 1.730% | 4/1/31 | 27,375 | 21,220 | 3 | Cigna Group | 4.125% | 11/15/25 | 3,160 | 3,077 |
| Baxter International Inc. | 2.539% | 2/1/32 | 45,000 | 36,453 | 3 | Cigna Group | 4.500% | 2/25/26 | 19,300 | 18,906 |
| Baxter International Inc. | 3.500% | 8/15/46 | 2,725 | 1,896 | 3 | Cigna Group | 1.250% | 3/15/26 | 7,500 | 6,739 |
| Baxter International Inc. | 3.132% | 12/1/51 | 10,495 | 6,945 | 3 | Cigna Group | 3.400% | 3/1/27 | 32,690 | 30,798 |
| 3 BayCare Health System Inc. | 3.831% | 11/15/50 | 1,500 | 1,235 | 3 | Cigna Group | 7.875% | 5/15/27 | 362 | 398 |
| 3 Baylor Scott & White Holdings | 1.777% | 11/15/30 | 3,310 | 2,641 | 3 | Cigna Group | 4.375% | 10/15/28 | 19,071 | 18,449 |
| Baylor Scott & White Holdings | 4.185% | 11/15/45 | 4,355 | 3,747 | 3 | Cigna Group | 2.400% | 3/15/30 | 24,363 | 20,699 |
| 3 Baylor Scott & White Holdings | 2.839% | 11/15/50 | 10,475 | 7,083 | 3 | Cigna Group | 2.375% | 3/15/31 | 19,410 | 16,291 |
| Becton Dickinson & Co. | 3.734% | 12/15/24 | 3,684 | 3,578 | | Cigna Group | 5.400% | 3/15/33 | 8,760 | 8,905 |
| Becton Dickinson & Co. | 3.700% | 6/6/27 | 20,860 | 19,828 | | Cigna Group | 4.800% | 8/15/38 | 21,555 | 20,346 |
| Becton Dickinson & Co. | 4.693% | 2/13/28 | 6,280 | 6,194 | | Cigna Group | 3.200% | 3/15/40 | 7,600 | 5,843 |
| Becton Dickinson & Co. | 2.823% | 5/20/30 | 10,227 | 8,941 | | Cigna Group | 6.125% | 11/15/41 | 4,534 | 4,850 |
| Becton Dickinson & Co. | 1.957% | 2/11/31 | 10,000 | 8,102 | 3 | Cigna Group | 5.375% | 2/15/42 | 550 | 533 |
| Becton Dickinson & Co. | 4.298% | 8/22/32 | 11,000 | 10,443 | 3 | Cigna Group | 4.800% | 7/15/46 | 14,715 | 13,503 |
| Becton Dickinson & Co. | 4.685% | 12/15/44 | 6,065 | 5,520 | 3 | Cigna Group | 3.875% | 10/15/47 | 18,104 | 14,358 |
| Becton Dickinson & Co. | 4.669% | 6/6/47 | 26,645 | 24,428 | 3 | Cigna Group | 4.900% | 12/15/48 | 21,515 | 20,011 |
| Becton Dickinson & Co. | 3.794% | 5/20/50 | 5,234 | 4,151 | 3 | Cigna Group | 3.400% | 3/15/50 | 32,105 | 23,459 |
| 3 Beth Israel Lahey Health Inc. | 3.080% | 7/1/51 | 2,000 | 1,287 | | Cigna Group | 3.400% | 3/15/51 | 15,015 | 10,954 |
| Biogen Inc. | 4.050% | 9/15/25 | 24,320 | 23,548 | | City of Hope | 5.623% | 11/15/43 | 2,000 | 1,979 |
| Biogen Inc. | 2.250% | 5/1/30 | 18,647 | 15,581 | | City of Hope | 4.378% | 8/15/48 | 7,375 | 6,175 |
| Biogen Inc. | 3.150% | 5/1/50 | 17,254 | 11,791 | 3 | Cleveland Clinic Foundation | 4.858% | 1/1/14 | 4,115 | 3,706 |
| Biogen Inc. | 3.250% | 2/15/51 | 5,119 | 3,582 | 3 | CommonSpirit Health | 2.760% | 10/1/24 | 5,000 | 4,814 |
| Bio-Rad Laboratories Inc. | 3.300% | 3/15/27 | 3,000 | 2,792 | | CommonSpirit Health | 1.547% | 10/1/25 | 3,285 | 2,985 |
| Bio-Rad Laboratories Inc. | 3.700% | 3/15/32 | 6,215 | 5,473 | | | | | | |
| 3 Bon Secours Mercy Health Inc. | 4.302% | 7/1/28 | 1,750 | 1,666 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|---|--------|---------------|---------------------|-----------------------|---|--|---------------|---------------------|-----------------------|--------|
| Novartis Capital Corp. | 3.000% | 11/20/25 | 7,177 | 6,867 | 3 | Providence St. Joseph Health Obligated Group | 3.930% | 10/1/48 | 5,700 | 4,489 |
| Novartis Capital Corp. | 2.000% | 2/14/27 | 7,900 | 7,241 | | Quest Diagnostics Inc. | 3.500% | 3/30/25 | 1,250 | 1,206 |
| Novartis Capital Corp. | 3.100% | 5/17/27 | 26,048 | 24,827 | | Quest Diagnostics Inc. | 3.450% | 6/1/26 | 16,379 | 15,629 |
| Novartis Capital Corp. | 2.200% | 8/14/30 | 33,485 | 28,984 | | Quest Diagnostics Inc. | 4.200% | 6/30/29 | 2,790 | 2,695 |
| Novartis Capital Corp. | 3.700% | 9/21/42 | 5,175 | 4,433 | | Quest Diagnostics Inc. | 2.950% | 6/30/30 | 10,245 | 9,012 |
| Novartis Capital Corp. | 4.400% | 5/6/44 | 10,218 | 9,804 | | Quest Diagnostics Inc. | 2.800% | 6/30/31 | 4,550 | 3,921 |
| Novartis Capital Corp. | 4.000% | 11/20/45 | 14,011 | 12,654 | | Quest Diagnostics Inc. | 5.750% | 1/30/40 | 876 | 862 |
| Novartis Capital Corp. | 2.750% | 8/14/50 | 5,815 | 4,228 | | Quest Diagnostics Inc. | 4.700% | 3/30/45 | 2,050 | 1,805 |
| 3 NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | 2.667% | 10/1/50 | 3,210 | 2,015 | 3 | 3 Rady Children's Hospital-San Diego | 3.154% | 8/15/51 | 4,000 | 2,826 |
| 3 NYU Langone Hospitals | 5.750% | 7/1/43 | 3,100 | 3,228 | | Regeneron Pharmaceuticals Inc. | 1.750% | 9/15/30 | 16,875 | 13,450 |
| NYU Langone Hospitals | 4.784% | 7/1/44 | 3,925 | 3,642 | | Regeneron Pharmaceuticals Inc. | 2.800% | 9/15/50 | 3,755 | 2,421 |
| 3 NYU Langone Hospitals | 4.368% | 7/1/47 | 4,775 | 4,196 | | Revvity Inc. | 0.850% | 9/15/24 | 7,000 | 6,587 |
| 3 NYU Langone Hospitals | 3.380% | 7/1/55 | 7,545 | 5,320 | | Revvity Inc. | 1.900% | 9/15/28 | 4,025 | 3,405 |
| 3 Ochsner Clinic Foundation | 5.897% | 5/15/45 | 275 | 277 | | Revvity Inc. | 3.300% | 9/15/29 | 8,350 | 7,468 |
| 3 Ochsner LSU Health System of North Louisiana | 2.510% | 5/15/31 | 3,500 | 2,619 | | Revvity Inc. | 2.550% | 3/15/31 | 6,000 | 4,929 |
| OhioHealth Corp. | 2.297% | 11/15/31 | 4,650 | 3,780 | | Revvity Inc. | 2.250% | 9/15/31 | 2,000 | 1,607 |
| OhioHealth Corp. | 2.834% | 11/15/41 | 4,325 | 3,129 | | Revvity Inc. | 3.625% | 3/15/51 | 3,500 | 2,531 |
| 3 OhioHealth Corp. | 3.042% | 11/15/50 | 3,025 | 2,175 | | Royalty Pharma plc | 1.200% | 9/2/25 | 15,375 | 13,885 |
| Orlando Health Obligated Group | 4.089% | 10/1/48 | 2,200 | 1,821 | | Royalty Pharma plc | 1.750% | 9/2/27 | 12,850 | 11,063 |
| Orlando Health Obligated Group | 3.327% | 10/1/50 | 2,750 | 2,010 | | Royalty Pharma plc | 2.200% | 9/2/30 | 10,200 | 8,205 |
| 3 PeaceHealth Obligated Group | 1.375% | 11/15/25 | 1,830 | 1,648 | | Royalty Pharma plc | 3.300% | 9/2/40 | 8,175 | 5,820 |
| 3 PeaceHealth Obligated Group | 4.787% | 11/15/48 | 3,300 | 2,941 | | Royalty Pharma plc | 3.550% | 9/2/50 | 15,505 | 10,470 |
| 3 PeaceHealth Obligated Group | 3.218% | 11/15/50 | 5,900 | 3,976 | 3 | Royalty Pharma plc | 3.350% | 9/2/51 | 10,928 | 7,049 |
| Pfizer Inc. | 0.800% | 5/28/25 | 4,700 | 4,345 | | 3 Rush Obligated Group | 3.922% | 11/15/29 | 2,875 | 2,645 |
| Pfizer Inc. | 2.750% | 6/3/26 | 26,608 | 25,150 | | RWJ Barnabas Health Inc. | 3.949% | 7/1/46 | 3,500 | 2,882 |
| Pfizer Inc. | 3.000% | 12/15/26 | 13,225 | 12,501 | | RWJ Barnabas Health Inc. | 3.477% | 7/1/49 | 2,285 | 1,745 |
| Pfizer Inc. | 3.600% | 9/15/28 | 6,025 | 5,781 | | Sanofi | 3.625% | 6/19/28 | 10,775 | 10,387 |
| Pfizer Inc. | 3.450% | 3/15/29 | 32,537 | 30,627 | 3 | 3 Seattle Children's Hospital | 2.719% | 10/1/50 | 5,000 | 3,333 |
| Pfizer Inc. | 2.625% | 4/1/30 | 11,105 | 9,869 | | 3 Sharp HealthCare | 2.680% | 8/1/50 | 3,000 | 1,930 |
| Pfizer Inc. | 1.700% | 5/28/30 | 16,843 | 13,991 | | Shire Acquisitions Investments Ireland DAC | 3.200% | 9/23/26 | 18,636 | 17,491 |
| Pfizer Inc. | 1.750% | 8/18/31 | 12,500 | 10,164 | | Smith & Nephew plc | 2.032% | 10/14/30 | 9,235 | 7,478 |
| Pfizer Inc. | 4.000% | 12/15/36 | 10,550 | 9,850 | 3 | SSM Health Care Corp. | 3.823% | 6/1/27 | 3,600 | 3,360 |
| Pfizer Inc. | 4.100% | 9/15/38 | 9,275 | 8,438 | | SSM Health Care Corp. | 4.894% | 6/1/28 | 5,550 | 5,448 |
| Pfizer Inc. | 3.900% | 3/15/39 | 14,060 | 12,588 | 3 | 3 Stanford Health Care | 3.795% | 11/15/48 | 5,075 | 4,176 |
| Pfizer Inc. | 7.200% | 3/15/39 | 19,540 | 24,322 | | Stanford Health Care | 3.027% | 8/15/51 | 5,000 | 3,489 |
| Pfizer Inc. | 2.550% | 5/28/40 | 20,500 | 15,066 | | STERIS Irish FinCo Ultd. Co. | 2.700% | 3/15/31 | 6,850 | 5,719 |
| Pfizer Inc. | 4.300% | 6/15/43 | 8,010 | 7,403 | | STERIS Irish FinCo Ultd. Co. | 3.750% | 3/15/51 | 15,800 | 11,849 |
| Pfizer Inc. | 4.400% | 5/15/44 | 7,075 | 6,714 | | Stryker Corp. | 3.375% | 11/1/25 | 6,265 | 5,996 |
| Pfizer Inc. | 4.125% | 12/15/46 | 13,900 | 12,496 | | Stryker Corp. | 3.500% | 3/15/26 | 13,747 | 13,180 |
| Pfizer Inc. | 4.200% | 9/15/48 | 13,152 | 12,106 | | Stryker Corp. | 3.650% | 3/7/28 | 5,300 | 5,040 |
| Pfizer Inc. | 4.000% | 3/15/49 | 9,060 | 8,105 | | Stryker Corp. | 1.950% | 6/15/30 | 4,350 | 3,636 |
| Pfizer Inc. | 2.700% | 5/28/50 | 12,275 | 8,643 | | Stryker Corp. | 4.100% | 4/1/43 | 4,225 | 3,604 |
| Pfizer Investment Enterprises Pte. Ltd. | 4.650% | 5/19/25 | 31,832 | 31,541 | | Stryker Corp. | 4.375% | 5/15/44 | 7,580 | 6,656 |
| Pfizer Investment Enterprises Pte. Ltd. | 4.450% | 5/19/26 | 31,832 | 31,443 | 3 | Stryker Corp. | 4.625% | 3/15/46 | 10,174 | 9,468 |
| Pfizer Investment Enterprises Pte. Ltd. | 4.450% | 5/19/28 | 42,443 | 41,746 | | 3 Sutter Health | 2.900% | 6/15/50 | 2,314 | 1,604 |
| Pfizer Investment Enterprises Pte. Ltd. | 4.650% | 5/19/30 | 31,832 | 31,458 | | 3 Sutter Health | 1.321% | 8/15/25 | 3,035 | 2,763 |
| Pfizer Investment Enterprises Pte. Ltd. | 4.750% | 5/19/33 | 53,053 | 52,875 | | 3 Sutter Health | 3.695% | 8/15/28 | 3,025 | 2,812 |
| Pfizer Investment Enterprises Pte. Ltd. | 5.110% | 5/19/43 | 37,500 | 37,512 | | 3 Sutter Health | 2.294% | 8/15/30 | 6,325 | 5,230 |
| Pfizer Investment Enterprises Pte. Ltd. | 5.300% | 5/19/53 | 67,664 | 70,454 | | 3 Sutter Health | 5.164% | 8/15/33 | 4,200 | 4,192 |
| Pfizer Investment Enterprises Pte. Ltd. | 5.340% | 5/19/63 | 46,443 | 47,001 | | 3 Sutter Health | 3.161% | 8/15/40 | 4,125 | 3,114 |
| Pharmacia LLC | 6.600% | 12/1/28 | 5,248 | 5,656 | | 3 Sutter Health | 4.091% | 8/15/48 | 4,400 | 3,619 |
| 3 Piedmont Healthcare Inc. | 2.044% | 1/1/32 | 3,000 | 2,355 | | 3 Sutter Health | 3.361% | 8/15/50 | 6,275 | 4,510 |
| 3 Piedmont Healthcare Inc. | 2.719% | 1/1/42 | 1,950 | 1,349 | | Sutter Health | 5.547% | 8/15/53 | 4,100 | 4,233 |
| Piedmont Healthcare Inc. | 2.864% | 1/1/52 | 4,000 | 2,589 | | Takeda Pharmaceutical Co. Ltd. | 5.000% | 11/26/28 | 33,800 | 33,612 |
| 3 Presbyterian Healthcare Services | 4.875% | 8/1/52 | 4,000 | 3,919 | | Takeda Pharmaceutical Co. Ltd. | 2.050% | 3/31/30 | 32,382 | 26,923 |
| Providence St. Joseph Health Obligated Group | 2.746% | 10/1/26 | 5,128 | 4,671 | | Takeda Pharmaceutical Co. Ltd. | 3.025% | 7/9/40 | 19,000 | 14,342 |
| 3 Providence St. Joseph Health Obligated Group | 2.532% | 10/1/29 | 13,423 | 11,304 | | Takeda Pharmaceutical Co. Ltd. | 3.175% | 7/9/50 | 24,425 | 17,184 |
| Providence St. Joseph Health Obligated Group | 5.403% | 10/1/33 | 6,200 | 6,165 | | Takeda Pharmaceutical Co. Ltd. | 3.375% | 7/9/60 | 13,579 | 9,284 |
| 3 Providence St. Joseph Health Obligated Group | 3.744% | 10/1/47 | 3,125 | 2,325 | 3 | Takeda Pharmaceutical Co. Ltd. | 2.328% | 11/15/50 | 3,704 | 2,189 |
| | | | | | | 3 Texas Health Resources | 4.330% | 11/15/55 | 925 | 808 |
| | | | | | | Thermo Fisher Scientific Inc. | 1.215% | 10/18/24 | 10,000 | 9,457 |
| | | | | | | Thermo Fisher Scientific Inc. | 4.800% | 11/21/27 | 4,000 | 4,019 |
| | | | | | | Thermo Fisher Scientific Inc. | 1.750% | 10/15/28 | 7,000 | 6,031 |
| | | | | | | Thermo Fisher Scientific Inc. | 2.600% | 10/1/29 | 6,406 | 5,657 |
| | | | | | | Thermo Fisher Scientific Inc. | 2.000% | 10/15/31 | 35,365 | 28,812 |
| | | | | | | Thermo Fisher Scientific Inc. | 4.950% | 11/21/32 | 2,000 | 2,036 |
| | | | | | | Thermo Fisher Scientific Inc. | 2.800% | 10/15/41 | 25,000 | 18,610 |
| | | | | | | Thermo Fisher Scientific Inc. | 5.300% | 2/1/44 | 4,390 | 4,465 |
| | | | | | | Toledo Hospital | 5.750% | 11/15/38 | 3,850 | 3,742 |
| | | | | | | 3 Trinity Health Corp. | 2.632% | 12/1/40 | 2,500 | 1,771 |
| | | | | | | Trinity Health Corp. | 4.125% | 12/1/45 | 5,120 | 4,411 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| UnitedHealth Group Inc. | 2.375% | 8/15/24 | 4,730 | 4,571 | Zoetis Inc. | 4.500% | 11/13/25 | 8,925 | 8,774 |
| UnitedHealth Group Inc. | 5.000% | 10/15/24 | 16,000 | 15,946 | Zoetis Inc. | 3.000% | 9/12/27 | 11,040 | 10,284 |
| UnitedHealth Group Inc. | 3.750% | 7/15/25 | 41,104 | 40,012 | Zoetis Inc. | 3.900% | 8/20/28 | 4,950 | 4,751 |
| UnitedHealth Group Inc. | 5.150% | 10/15/25 | 3,000 | 3,008 | Zoetis Inc. | 2.000% | 5/15/30 | 4,870 | 4,065 |
| UnitedHealth Group Inc. | 3.700% | 12/15/25 | 11,143 | 10,748 | Zoetis Inc. | 5.600% | 11/16/32 | 8,000 | 8,363 |
| UnitedHealth Group Inc. | 1.250% | 1/15/26 | 13,195 | 12,055 | Zoetis Inc. | 4.700% | 2/1/43 | 7,540 | 7,011 |
| UnitedHealth Group Inc. | 3.100% | 3/15/26 | 26,094 | 24,958 | Zoetis Inc. | 3.950% | 9/12/47 | 4,875 | 4,049 |
| UnitedHealth Group Inc. | 1.150% | 5/15/26 | 2,000 | 1,809 | Zoetis Inc. | 4.450% | 8/20/48 | 7,200 | 6,410 |
| UnitedHealth Group Inc. | 3.450% | 1/15/27 | 13,000 | 12,469 | Zoetis Inc. | 3.000% | 5/15/50 | 1,775 | 1,244 |
| UnitedHealth Group Inc. | 3.700% | 5/15/27 | 6,400 | 6,167 | | | | | |
| UnitedHealth Group Inc. | 5.250% | 2/15/28 | 5,000 | 5,098 | | | | | 7,596,998 |
| UnitedHealth Group Inc. | 3.875% | 12/15/28 | 3,325 | 3,190 | Industrials (1.9%) | | | | |
| UnitedHealth Group Inc. | 4.250% | 1/15/29 | 13,297 | 12,919 | 3M Co. | 2.000% | 2/14/25 | 6,425 | 6,063 |
| UnitedHealth Group Inc. | 2.875% | 8/15/29 | 17,965 | 16,157 | 3M Co. | 2.650% | 4/15/25 | 21,574 | 20,533 |
| UnitedHealth Group Inc. | 5.300% | 2/15/30 | 10,265 | 10,508 | 3M Co. | 2.250% | 9/19/26 | 21,512 | 19,690 |
| UnitedHealth Group Inc. | 2.000% | 5/15/30 | 22,115 | 18,624 | 3M Co. | 3.625% | 9/14/28 | 9,136 | 8,512 |
| UnitedHealth Group Inc. | 2.300% | 5/15/31 | 29,625 | 25,047 | 3M Co. | 3.375% | 3/1/29 | 8,725 | 8,006 |
| UnitedHealth Group Inc. | 5.350% | 2/15/33 | 35,710 | 37,101 | 3M Co. | 2.375% | 8/26/29 | 18,045 | 15,496 |
| UnitedHealth Group Inc. | 4.500% | 4/15/33 | 15,000 | 14,625 | 3M Co. | 3.050% | 4/15/30 | 5,000 | 4,511 |
| UnitedHealth Group Inc. | 5.800% | 3/15/36 | 4,000 | 4,290 | 3M Co. | 3.875% | 6/15/44 | 1,000 | 804 |
| UnitedHealth Group Inc. | 6.500% | 6/15/37 | 2,585 | 2,888 | 3M Co. | 3.125% | 9/19/46 | 11,425 | 8,036 |
| UnitedHealth Group Inc. | 6.625% | 11/15/37 | 5,100 | 5,822 | 3M Co. | 3.625% | 10/15/47 | 8,625 | 6,646 |
| UnitedHealth Group Inc. | 6.875% | 2/15/38 | 13,845 | 16,514 | 3M Co. | 4.000% | 9/14/48 | 7,550 | 6,613 |
| UnitedHealth Group Inc. | 3.500% | 8/15/39 | 17,505 | 14,675 | 3M Co. | 3.250% | 8/26/49 | 13,500 | 9,802 |
| UnitedHealth Group Inc. | 2.750% | 5/15/40 | 10,110 | 7,507 | 3M Co. | 3.700% | 4/15/50 | 965 | 764 |
| UnitedHealth Group Inc. | 5.950% | 2/15/41 | 3,700 | 4,003 | Acuity Brands Lighting Inc. | 2.150% | 12/15/30 | 3,875 | 3,111 |
| UnitedHealth Group Inc. | 3.050% | 5/15/41 | 14,000 | 10,794 | Allegion plc | 3.500% | 10/1/29 | 3,455 | 3,060 |
| UnitedHealth Group Inc. | 4.625% | 11/15/41 | 8,742 | 8,211 | Allegion US Holding Co. Inc. | 3.200% | 10/1/24 | 2,053 | 1,978 |
| UnitedHealth Group Inc. | 4.375% | 3/15/42 | 2,775 | 2,523 | Allegion US Holding Co. Inc. | 3.550% | 10/1/27 | 3,100 | 2,868 |
| UnitedHealth Group Inc. | 3.950% | 10/15/42 | 5,900 | 5,064 | 3 American Airlines Pass-Through Trust Class A Series 2021-1 | 2.875% | 7/11/34 | 8,853 | 7,360 |
| UnitedHealth Group Inc. | 4.250% | 3/15/43 | 10,557 | 9,606 | 3 American Airlines Pass-Through Trust Class AA Series 2015-2 | 3.600% | 9/22/27 | 702 | 652 |
| UnitedHealth Group Inc. | 4.750% | 7/15/45 | 19,738 | 18,873 | 3 American Airlines Pass-Through Trust Class AA Series 2016-1 | 3.575% | 1/15/28 | 2,176 | 2,009 |
| UnitedHealth Group Inc. | 4.200% | 1/15/47 | 24,950 | 22,005 | 3 American Airlines Pass-Through Trust Class AA Series 2016-2 | 3.200% | 6/15/28 | 3,736 | 3,356 |
| UnitedHealth Group Inc. | 4.250% | 4/15/47 | 11,935 | 10,452 | 3 American Airlines Pass-Through Trust Class AA Series 2016-3 | 3.000% | 10/15/28 | 4,888 | 4,358 |
| UnitedHealth Group Inc. | 3.750% | 10/15/47 | 3,860 | 3,174 | 3 American Airlines Pass-Through Trust Class AA Series 2017-1 | 3.650% | 2/15/29 | 1,988 | 1,826 |
| UnitedHealth Group Inc. | 4.250% | 6/15/48 | 18,553 | 16,354 | 3 American Airlines Pass-Through Trust Class AA Series 2017-2 | 3.350% | 10/15/29 | 4,012 | 3,586 |
| UnitedHealth Group Inc. | 4.450% | 12/15/48 | 5,075 | 4,625 | 3 American Airlines Pass-Through Trust Class AA Series 2019-1 | 3.150% | 2/15/32 | 2,700 | 2,344 |
| UnitedHealth Group Inc. | 3.700% | 8/15/49 | 11,000 | 8,856 | Amphenol Corp. | 2.050% | 3/1/25 | 6,244 | 5,897 |
| UnitedHealth Group Inc. | 2.900% | 5/15/50 | 9,565 | 6,692 | Amphenol Corp. | 4.750% | 3/30/26 | 2,712 | 2,680 |
| UnitedHealth Group Inc. | 3.250% | 5/15/51 | 21,358 | 15,893 | Amphenol Corp. | 4.350% | 6/1/29 | 4,000 | 3,873 |
| UnitedHealth Group Inc. | 4.750% | 5/15/52 | 21,005 | 19,943 | Amphenol Corp. | 2.800% | 2/15/30 | 2,405 | 2,110 |
| UnitedHealth Group Inc. | 5.875% | 2/15/53 | 22,765 | 25,254 | Amphenol Corp. | 2.200% | 9/15/31 | 4,000 | 3,266 |
| UnitedHealth Group Inc. | 5.050% | 4/15/53 | 20,814 | 20,663 | Boeing Co. | 2.850% | 10/30/24 | 4,740 | 4,559 |
| UnitedHealth Group Inc. | 3.875% | 8/15/59 | 14,431 | 11,773 | Boeing Co. | 2.500% | 3/1/25 | 1,672 | 1,583 |
| UnitedHealth Group Inc. | 3.125% | 5/15/60 | 11,490 | 8,008 | Boeing Co. | 4.875% | 5/1/25 | 48,385 | 47,691 |
| UnitedHealth Group Inc. | 4.950% | 5/15/62 | 12,920 | 12,444 | Boeing Co. | 7.250% | 6/15/25 | 325 | 332 |
| UnitedHealth Group Inc. | 6.050% | 2/15/63 | 20,265 | 22,908 | Boeing Co. | 2.750% | 2/1/26 | 6,000 | 5,589 |
| UnitedHealth Group Inc. | 5.200% | 4/15/63 | 14,400 | 14,364 | Boeing Co. | 2.196% | 2/4/26 | 58,600 | 53,812 |
| 3 Universal Health Services Inc. | 2.650% | 10/15/30 | 8,200 | 6,694 | Boeing Co. | 3.100% | 5/1/26 | 8,375 | 7,876 |
| 3 UPMC | 3.600% | 4/3/25 | 5,000 | 4,818 | Boeing Co. | 2.250% | 6/15/26 | 7,995 | 7,266 |
| UPMC | 5.035% | 5/15/33 | 3,000 | 2,929 | Boeing Co. | 2.700% | 2/1/27 | 7,965 | 7,281 |
| Utah Acquisition Sub Inc. | 3.950% | 6/15/26 | 19,103 | 18,141 | Boeing Co. | 2.800% | 3/1/27 | 18,461 | 16,842 |
| Utah Acquisition Sub Inc. | 5.250% | 6/15/46 | 9,450 | 7,462 | Boeing Co. | 5.040% | 5/1/27 | 20,800 | 20,563 |
| Viatis Inc. | 1.650% | 6/22/25 | 6,500 | 5,984 | Boeing Co. | 3.250% | 2/1/28 | 20,758 | 19,071 |
| Viatis Inc. | 2.300% | 6/22/27 | 14,000 | 12,235 | Boeing Co. | 3.250% | 3/1/28 | 2,926 | 2,666 |
| Viatis Inc. | 2.700% | 6/22/30 | 12,000 | 9,717 | Boeing Co. | 2.950% | 2/1/30 | 16,251 | 14,139 |
| Viatis Inc. | 3.850% | 6/22/40 | 10,100 | 6,994 | Boeing Co. | 5.150% | 5/1/30 | 45,745 | 45,310 |
| Viatis Inc. | 4.000% | 6/22/50 | 17,058 | 11,284 | Boeing Co. | 3.625% | 2/1/31 | 13,475 | 12,147 |
| 3 WakeMed | 3.286% | 10/1/52 | 2,375 | 1,656 | Boeing Co. | 6.125% | 2/15/33 | 5,775 | 6,025 |
| 3 West Virginia United Health System Obligated Group | 3.129% | 6/1/50 | 3,900 | 2,573 | Boeing Co. | 3.600% | 5/1/34 | 18,041 | 15,365 |
| 3 Willis-Knighton Medical Center | 4.813% | 9/1/48 | 2,925 | 2,625 | Boeing Co. | 3.250% | 2/1/35 | 8,725 | 7,073 |
| 3 Willis-Knighton Medical Center | 3.065% | 3/1/51 | 8,400 | 5,334 | Boeing Co. | 6.625% | 2/15/38 | 1,000 | 1,066 |
| Wyeth LLC | 6.500% | 2/1/34 | 14,080 | 15,808 | Boeing Co. | 3.550% | 3/1/38 | 2,322 | 1,817 |
| Wyeth LLC | 6.000% | 2/15/36 | 6,845 | 7,448 | Boeing Co. | 3.000% | 3/1/39 | 3,718 | 2,831 |
| Wyeth LLC | 5.950% | 4/1/37 | 12,010 | 13,120 | Boeing Co. | 6.875% | 3/15/39 | 5,430 | 5,962 |
| 3 Yale-New Haven Health Services Corp. | 2.496% | 7/1/50 | 4,075 | 2,464 | Boeing Co. | 5.875% | 2/15/40 | 6,105 | 6,103 |
| Zeneca Wilmington Inc. | 7.000% | 11/15/23 | 5,100 | 5,122 | Boeing Co. | 5.705% | 5/1/40 | 32,635 | 32,541 |
| Zimmer Biomet Holdings Inc. | 1.450% | 11/22/24 | 3,695 | 3,482 | | | | | |
| Zimmer Biomet Holdings Inc. | 3.050% | 1/15/26 | 7,000 | 6,610 | | | | | |
| Zimmer Biomet Holdings Inc. | 2.600% | 11/24/31 | 16,045 | 13,314 | | | | | |
| Zimmer Biomet Holdings Inc. | 5.750% | 11/30/39 | 2,250 | 2,241 | | | | | |
| Zimmer Biomet Holdings Inc. | 4.450% | 8/15/45 | 6,210 | 5,242 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|----------------------------------|--------|---------------|---------------------|-----------------------|---|---|---------------|---------------------|-----------------------|--------|
| Boeing Co. | 3.375% | 6/15/46 | 7,000 | 4,897 | 3 | Caterpillar Financial Services Corp. | 0.600% | 9/13/24 | 5,300 | 5,005 |
| Boeing Co. | 3.650% | 3/1/47 | 4,324 | 3,083 | | | | | | |
| Boeing Co. | 3.850% | 11/1/48 | 3,903 | 2,881 | 3 | Caterpillar Financial Services Corp. | 2.150% | 11/8/24 | 2,749 | 2,635 |
| Boeing Co. | 3.900% | 5/1/49 | 21,944 | 16,800 | | | | | | |
| Boeing Co. | 3.750% | 2/1/50 | 2,400 | 1,802 | 3 | Caterpillar Financial Services Corp. | 3.250% | 12/1/24 | 6,320 | 6,135 |
| Boeing Co. | 5.805% | 5/1/50 | 66,731 | 66,370 | | | | | | |
| Boeing Co. | 3.825% | 3/1/59 | 3,300 | 2,359 | 3 | Caterpillar Financial Services Corp. | 4.900% | 1/17/25 | 6,100 | 6,074 |
| Boeing Co. | 3.950% | 8/1/59 | 3,000 | 2,216 | | | | | | |
| Boeing Co. | 5.930% | 5/1/60 | 35,785 | 35,424 | 3 | Caterpillar Financial Services Corp. | 1.450% | 5/15/25 | 4,550 | 4,247 |
| Burlington Northern Santa Fe LLC | 3.400% | 9/1/24 | 8,460 | 8,256 | | | | | | |
| Burlington Northern Santa Fe LLC | 3.000% | 4/1/25 | 12,300 | 11,847 | 3 | Caterpillar Financial Services Corp. | 3.650% | 8/12/25 | 7,500 | 7,280 |
| Burlington Northern Santa Fe LLC | 3.650% | 9/1/25 | 3,200 | 3,104 | | | | | | |
| Burlington Northern Santa Fe LLC | 7.000% | 12/15/25 | 4,132 | 4,296 | 3 | Caterpillar Financial Services Corp. | 0.800% | 11/13/25 | 16,945 | 15,356 |
| Burlington Northern Santa Fe LLC | 3.250% | 6/15/27 | 14,050 | 13,394 | | | | | | |
| Burlington Northern Santa Fe LLC | 6.200% | 8/15/36 | 1,650 | 1,814 | | | | | | |
| Burlington Northern Santa Fe LLC | 5.750% | 5/1/40 | 8,775 | 9,285 | 3 | Caterpillar Financial Services Corp. | 0.900% | 3/2/26 | 10,100 | 9,088 |
| Burlington Northern Santa Fe LLC | 5.050% | 3/1/41 | 5,600 | 5,518 | | | | | | |
| Burlington Northern Santa Fe LLC | 5.400% | 6/1/41 | 5,225 | 5,343 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.950% | 9/15/41 | 4,680 | 4,571 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.400% | 3/15/42 | 7,304 | 6,624 | 3 | Caterpillar Financial Services Corp. | 2.400% | 8/9/26 | 6,800 | 6,318 |
| Burlington Northern Santa Fe LLC | 4.375% | 9/1/42 | 10,395 | 9,401 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.450% | 3/15/43 | 9,803 | 8,903 | 3 | Caterpillar Financial Services Corp. | 1.150% | 9/14/26 | 4,000 | 3,558 |
| Burlington Northern Santa Fe LLC | 5.150% | 9/1/43 | 7,337 | 7,283 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.900% | 4/1/44 | 18,380 | 17,826 | 3 | Caterpillar Financial Services Corp. | 1.700% | 1/8/27 | 5,300 | 4,797 |
| Burlington Northern Santa Fe LLC | 4.550% | 9/1/44 | 6,305 | 5,797 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.150% | 4/1/45 | 14,241 | 12,394 | 3 | Caterpillar Financial Services Corp. | 3.600% | 8/12/27 | 7,500 | 7,214 |
| Burlington Northern Santa Fe LLC | 4.700% | 9/1/45 | 8,722 | 8,118 | | | | | | |
| Burlington Northern Santa Fe LLC | 3.900% | 8/1/46 | 8,975 | 7,417 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.125% | 6/15/47 | 3,135 | 2,722 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.050% | 6/15/48 | 17,395 | 14,889 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.150% | 12/15/48 | 19,679 | 17,145 | | | | | | |
| Burlington Northern Santa Fe LLC | 3.050% | 2/15/51 | 10,075 | 7,154 | | | | | | |
| Burlington Northern Santa Fe LLC | 3.300% | 9/15/51 | 11,325 | 8,456 | | | | | | |
| Burlington Northern Santa Fe LLC | 2.875% | 6/15/52 | 8,435 | 5,779 | | | | | | |
| Burlington Northern Santa Fe LLC | 4.450% | 1/15/53 | 10,537 | 9,658 | | | | | | |
| Burlington Northern Santa Fe LLC | 5.200% | 4/15/54 | 17,845 | 18,208 | | | | | | |
| Canadian National Railway Co. | 2.950% | 11/21/24 | 1,319 | 1,273 | | | | | | |
| Canadian National Railway Co. | 2.750% | 3/1/26 | 1,800 | 1,696 | | | | | | |
| Canadian National Railway Co. | 6.900% | 7/15/28 | 300 | 327 | | | | | | |
| Canadian National Railway Co. | 3.850% | 8/5/32 | 2,000 | 1,862 | | | | | | |
| Canadian National Railway Co. | 6.250% | 8/1/34 | 1,370 | 1,512 | | | | | | |
| Canadian National Railway Co. | 6.200% | 6/1/36 | 5,425 | 5,973 | | | | | | |
| Canadian National Railway Co. | 6.375% | 11/15/37 | 145 | 162 | 3 | CNH Industrial NV | 3.850% | 11/15/27 | 4,500 | 4,228 |
| Canadian National Railway Co. | 3.200% | 8/2/46 | 12,400 | 9,206 | | | | | | |
| Canadian National Railway Co. | 3.650% | 2/3/48 | 2,785 | 2,263 | | | | | | |
| Canadian National Railway Co. | 4.450% | 1/20/49 | 860 | 788 | | | | | | |
| Canadian National Railway Co. | 2.450% | 5/1/50 | 16,661 | 10,643 | | | | | | |
| Canadian National Railway Co. | 4.400% | 8/5/52 | 10,050 | 9,223 | | | | | | |
| Canadian Pacific Railway Co. | 1.350% | 12/2/24 | 4,915 | 4,621 | | | | | | |
| Canadian Pacific Railway Co. | 2.900% | 2/1/25 | 5,625 | 5,399 | | | | | | |
| Canadian Pacific Railway Co. | 1.750% | 12/2/26 | 3,500 | 3,147 | | | | | | |
| Canadian Pacific Railway Co. | 4.000% | 6/1/28 | 4,000 | 3,828 | | | | | | |
| Canadian Pacific Railway Co. | 2.875% | 11/15/29 | 4,000 | 3,544 | | | | | | |
| Canadian Pacific Railway Co. | 2.050% | 3/5/30 | 12,625 | 10,596 | | | | | | |
| Canadian Pacific Railway Co. | 7.125% | 10/15/31 | 1,431 | 1,617 | | | | | | |
| Canadian Pacific Railway Co. | 2.450% | 12/2/31 | 18,570 | 16,314 | | | | | | |
| Canadian Pacific Railway Co. | 4.800% | 9/15/35 | 2,900 | 2,830 | | | | | | |
| Canadian Pacific Railway Co. | 5.950% | 5/15/37 | 11,860 | 12,469 | | | | | | |
| Canadian Pacific Railway Co. | 3.000% | 12/2/41 | 12,585 | 10,330 | | | | | | |
| Canadian Pacific Railway Co. | 4.300% | 5/15/43 | 4,140 | 3,632 | | | | | | |
| Canadian Pacific Railway Co. | 4.800% | 8/1/45 | 6,100 | 5,695 | | | | | | |
| Canadian Pacific Railway Co. | 4.950% | 8/15/45 | 10,525 | 9,857 | | | | | | |
| Canadian Pacific Railway Co. | 4.700% | 5/1/48 | 5,730 | 5,203 | | | | | | |
| Canadian Pacific Railway Co. | 3.500% | 5/1/50 | 8,745 | 6,743 | | | | | | |
| Canadian Pacific Railway Co. | 3.100% | 12/2/51 | 29,085 | 20,645 | | | | | | |
| Canadian Pacific Railway Co. | 4.200% | 11/15/69 | 7,136 | 5,594 | | | | | | |
| Canadian Pacific Railway Co. | 6.125% | 9/15/15 | 8,100 | 8,406 | | | | | | |
| Carrier Global Corp. | 2.242% | 2/15/25 | 17,395 | 16,465 | | | | | | |
| Carrier Global Corp. | 2.493% | 2/15/27 | 11,725 | 10,695 | | | | | | |
| Carrier Global Corp. | 2.722% | 2/15/30 | 32,834 | 28,297 | | | | | | |
| Carrier Global Corp. | 2.700% | 2/15/31 | 4,517 | 3,821 | | | | | | |
| Carrier Global Corp. | 3.377% | 4/5/40 | 21,210 | 16,270 | | | | | | |
| Carrier Global Corp. | 3.577% | 4/5/50 | 29,775 | 21,997 | | | | | | |
| | | | | | | Caterpillar Inc. | 2.600% | 9/19/29 | 5,000 | 4,496 |
| | | | | | | Caterpillar Inc. | 2.600% | 4/9/30 | 19,806 | 17,590 |
| | | | | | | Caterpillar Inc. | 5.300% | 9/15/35 | 7,100 | 7,423 |
| | | | | | | Caterpillar Inc. | 6.050% | 8/15/36 | 9,241 | 10,154 |
| | | | | | | Caterpillar Inc. | 5.200% | 5/27/41 | 5,147 | 5,364 |
| | | | | | | Caterpillar Inc. | 3.803% | 8/15/42 | 11,854 | 10,390 |
| | | | | | | Caterpillar Inc. | 4.300% | 5/15/44 | 1,030 | 965 |
| | | | | | | Caterpillar Inc. | 3.250% | 9/19/49 | 16,942 | 13,326 |
| | | | | | | Caterpillar Inc. | 3.250% | 4/9/50 | 10,100 | 7,954 |
| | | | | | | Caterpillar Inc. | 4.750% | 5/15/64 | 2,575 | 2,451 |
| | | | | | | CH Robinson Worldwide Inc. | 4.200% | 4/15/28 | 4,175 | 4,003 |
| | | | | | | CNH Industrial Capital LLC | 5.450% | 10/14/25 | 2,145 | 2,132 |
| | | | | | | CNH Industrial Capital LLC | 1.875% | 1/15/26 | 10,200 | 9,315 |
| | | | | | | CNH Industrial Capital LLC | 1.450% | 7/15/26 | 2,500 | 2,213 |
| | | | | | | CNH Industrial Capital LLC | 4.550% | 4/10/28 | 3,835 | 3,713 |
| | | | | | 3 | Continental Airlines Pass-Through Trust Class A Series 2012-2 | 4.000% | 10/29/24 | 725 | 701 |
| | | | | | 3 | CSX Corp. | 3.400% | 8/1/24 | 4,000 | 3,905 |
| | | | | | | CSX Corp. | 3.350% | 11/1/25 | 5,400 | 5,166 |
| | | | | | | CSX Corp. | 2.600% | 11/1/26 | 6,400 | 5,925 |
| | | | | | | CSX Corp. | 3.250% | 6/1/27 | 12,250 | 11,555 |
| | | | | | | CSX Corp. | 3.800% | 3/1/28 | 18,350 | 17,523 |
| | | | | | | CSX Corp. | 4.250% | 3/15/29 | 15,539 | 15,057 |
| | | | | | | CSX Corp. | 2.400% | 2/15/30 | 11,965 | 10,322 |
| | | | | | | CSX Corp. | 4.100% | 11/15/32 | 19,348 | 18,308 |
| | | | | | | CSX Corp. | 6.000% | 10/1/36 | 900 | 949 |
| | | | | | | CSX Corp. | 6.150% | 5/1/37 | 8,600 | 9,244 |
| | | | | | | CSX Corp. | 6.220% | 4/30/40 | 7,279 | 7,879 |
| | | | | | | CSX Corp. | 5.500% | 4/15/41 | 5,700 | 5,777 |
| | | | | | | CSX Corp. | 4.750% | 5/30/42 | 3,290 | 3,030 |
| | | | | | | CSX Corp. | 4.100% | 3/15/44 | 8,325 | 7,152 |
| | | | | | | CSX Corp. | 3.800% | 11/1/46 | 5,240 | 4,240 |
| | | | | | | CSX Corp. | 4.300% | 3/1/48 | 7,325 | 6,374 |
| | | | | | | CSX Corp. | 4.750% | 11/15/48 | 3,500 | 3,244 |
| | | | | | | CSX Corp. | 4.500% | 3/15/49 | 16,133 | 14,427 |
| | | | | | | CSX Corp. | 3.350% | 9/15/49 | 1,000 | 739 |
| | | | | | | CSX Corp. | 3.800% | 4/15/50 | 2,080 | 1,653 |
| | | | | | | CSX Corp. | 2.500% | 5/15/51 | 17,500 | 11,101 |
| | | | | | | CSX Corp. | 4.500% | 11/15/52 | 5,400 | 4,878 |
| | | | | | | CSX Corp. | 4.500% | 8/1/54 | 1,300 | 1,154 |
| | | | | | | CSX Corp. | 4.250% | 11/1/66 | 6,625 | 5,494 |
| | | | | | | CSX Corp. | 4.650% | 3/1/68 | 3,145 | 2,820 |
| | | | | | | Cummins Inc. | 0.750% | 9/1/25 | 2,500 | 2,277 |
| | | | | | | Cummins Inc. | 1.500% | 9/1/30 | 5,100 | 4,131 |
| | | | | | | Cummins Inc. | 4.875% | 10/1/43 | 7,390 | 6,968 |
| | | | | | | Cummins Inc. | 2.600% | 9/1/50 | 4,050 | 2,612 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | |
|---|---|---------------|---------------------|-----------------------|--------|------------------------------------|---|---------------------|-----------------------|--------|--------|
| | Deere & Co. | 2.750% | 4/15/25 | 1,263 | 1,213 | Honeywell International Inc. | 4.500% | 1/15/34 | 20,500 | 20,049 | |
| | Deere & Co. | 5.375% | 10/16/29 | 6,170 | 6,368 | Honeywell International Inc. | 5.700% | 3/15/36 | 4,705 | 5,001 | |
| | Deere & Co. | 3.100% | 4/15/30 | 12,838 | 11,735 | Honeywell International Inc. | 5.700% | 3/15/37 | 4,945 | 5,278 | |
| | Deere & Co. | 3.900% | 6/9/42 | 7,237 | 6,558 | Honeywell International Inc. | 5.375% | 3/1/41 | 11,990 | 12,406 | |
| | Deere & Co. | 2.875% | 9/7/49 | 2,500 | 1,882 | Honeywell International Inc. | 3.812% | 11/21/47 | 2,500 | 2,132 | |
| | Deere & Co. | 3.750% | 4/15/50 | 9,226 | 8,179 | Huntington Ingalls Industries Inc. | 3.844% | 5/1/25 | 3,500 | 3,368 | |
| 7 | Delta Air Lines Inc. | 4.750% | 10/20/28 | 1,100 | 1,068 | Huntington Ingalls Industries Inc. | 3.483% | 12/1/27 | 4,608 | 4,228 | |
| 3 | Delta Air Lines Pass-Through Trust Class AA Series 2020-1 | 2.000% | 6/10/28 | 6,565 | 5,825 | Huntington Ingalls Industries Inc. | 2.043% | 8/16/28 | 5,300 | 4,458 | |
| | Dover Corp. | 3.150% | 11/15/25 | 5,900 | 5,585 | Huntington Ingalls Industries Inc. | 4.200% | 5/1/30 | 7,100 | 6,579 | |
| | Dover Corp. | 2.950% | 11/4/29 | 2,600 | 2,286 | IDEX Corp. | 3.000% | 5/1/30 | 2,995 | 2,632 | |
| | Dover Corp. | 5.375% | 10/15/35 | 300 | 306 | Illinois Tool Works Inc. | 2.650% | 11/15/26 | 14,550 | 13,629 | |
| | Dover Corp. | 5.375% | 3/1/41 | 2,220 | 2,184 | Illinois Tool Works Inc. | 4.875% | 9/15/41 | 350 | 347 | |
| | Eaton Corp. | 3.103% | 9/15/27 | 7,765 | 7,284 | Illinois Tool Works Inc. | 3.900% | 9/1/42 | 10,803 | 9,531 | |
| | Eaton Corp. | 4.350% | 5/18/28 | 5,000 | 4,910 | Jacobs Engineering Group Inc. | 5.900% | 3/1/33 | 1,903 | 1,868 | |
| | Eaton Corp. | 4.000% | 11/2/32 | 15,729 | 14,815 | JB Hunt Transport Services Inc. | 3.875% | 3/1/26 | 9,500 | 9,178 | |
| | Eaton Corp. | 4.150% | 3/15/33 | 27,302 | 25,934 | 3 | JetBlue Pass-Through Trust Class A Series 2020-1 | 4.000% | 11/15/32 | 4,077 | 3,712 |
| | Eaton Corp. | 4.150% | 11/2/42 | 3,011 | 2,679 | 3 | JetBlue Pass-Through Trust Class AA Series 2019-1 | 2.750% | 5/15/32 | 8,415 | 7,108 |
| | Eaton Corp. | 3.915% | 9/15/47 | 1,950 | 1,660 | 3 | John Deere Capital Corp. | 0.625% | 9/10/24 | 5,000 | 4,727 |
| | Eaton Corp. | 4.700% | 8/23/52 | 10,751 | 10,312 | 3 | John Deere Capital Corp. | 2.050% | 1/9/25 | 11,150 | 10,626 |
| | Emerson Electric Co. | 3.150% | 6/1/25 | 1,800 | 1,729 | 3 | John Deere Capital Corp. | 1.250% | 1/10/25 | 13,000 | 12,262 |
| | Emerson Electric Co. | 0.875% | 10/15/26 | 12,820 | 11,302 | 3 | John Deere Capital Corp. | 5.150% | 3/3/25 | 6,000 | 6,004 |
| | Emerson Electric Co. | 1.800% | 10/15/27 | 9,550 | 8,466 | 3 | John Deere Capital Corp. | 3.450% | 3/13/25 | 10,705 | 10,399 |
| | Emerson Electric Co. | 2.000% | 12/21/28 | 7,800 | 6,758 | 3 | John Deere Capital Corp. | 3.400% | 6/6/25 | 6,880 | 6,664 |
| | Emerson Electric Co. | 1.950% | 10/15/30 | 4,250 | 3,523 | 3 | John Deere Capital Corp. | 4.950% | 6/6/25 | 3,700 | 3,692 |
| | Emerson Electric Co. | 2.200% | 12/21/31 | 11,000 | 9,111 | 3 | John Deere Capital Corp. | 4.050% | 9/8/25 | 3,000 | 2,936 |
| | Emerson Electric Co. | 5.250% | 11/15/39 | 440 | 448 | 3 | John Deere Capital Corp. | 3.400% | 9/11/25 | 1,750 | 1,685 |
| | Emerson Electric Co. | 2.750% | 10/15/50 | 6,175 | 4,112 | 3 | John Deere Capital Corp. | 4.800% | 1/9/26 | 2,500 | 2,492 |
| | Emerson Electric Co. | 2.800% | 12/21/51 | 36,900 | 25,137 | 3 | John Deere Capital Corp. | 0.700% | 1/15/26 | 10,000 | 8,997 |
| | FedEx Corp. | 3.250% | 4/1/26 | 7,759 | 7,418 | 3 | John Deere Capital Corp. | 5.050% | 3/3/26 | 6,000 | 6,019 |
| | FedEx Corp. | 3.400% | 2/15/28 | 5,000 | 4,656 | 3 | John Deere Capital Corp. | 4.750% | 6/8/26 | 5,500 | 5,489 |
| | FedEx Corp. | 3.100% | 8/5/29 | 16,125 | 14,529 | 3 | John Deere Capital Corp. | 2.650% | 6/10/26 | 4,200 | 3,957 |
| | FedEx Corp. | 4.250% | 5/15/30 | 13,550 | 12,959 | 3 | John Deere Capital Corp. | 1.050% | 6/17/26 | 5,800 | 5,214 |
| | FedEx Corp. | 2.400% | 5/15/31 | 6,700 | 5,559 | 3 | John Deere Capital Corp. | 2.250% | 9/14/26 | 8,386 | 7,724 |
| | FedEx Corp. | 4.900% | 1/15/34 | 1,700 | 1,659 | 3 | John Deere Capital Corp. | 1.700% | 1/11/27 | 12,500 | 11,303 |
| | FedEx Corp. | 3.900% | 2/1/35 | 4,100 | 3,615 | 3 | John Deere Capital Corp. | 2.350% | 3/8/27 | 5,000 | 4,578 |
| | FedEx Corp. | 3.250% | 5/15/41 | 6,700 | 4,998 | 3 | John Deere Capital Corp. | 1.750% | 3/9/27 | 12,261 | 11,036 |
| | FedEx Corp. | 3.875% | 8/1/42 | 275 | 222 | 3 | John Deere Capital Corp. | 2.800% | 9/8/27 | 8,100 | 7,499 |
| | FedEx Corp. | 4.100% | 4/15/43 | 2,275 | 1,856 | 3 | John Deere Capital Corp. | 4.150% | 9/15/27 | 8,475 | 8,276 |
| | FedEx Corp. | 5.100% | 1/15/44 | 8,107 | 7,545 | 3 | John Deere Capital Corp. | 3.050% | 1/6/28 | 7,700 | 7,223 |
| | FedEx Corp. | 4.750% | 11/15/45 | 13,900 | 12,405 | 3 | John Deere Capital Corp. | 4.750% | 1/20/28 | 9,000 | 8,986 |
| | FedEx Corp. | 4.550% | 4/1/46 | 16,199 | 13,926 | 3 | John Deere Capital Corp. | 4.900% | 3/3/28 | 20,040 | 20,168 |
| | FedEx Corp. | 4.400% | 1/15/47 | 9,400 | 7,950 | 3 | John Deere Capital Corp. | 1.500% | 3/6/28 | 5,500 | 4,746 |
| | FedEx Corp. | 4.050% | 2/15/48 | 10,500 | 8,389 | 3 | John Deere Capital Corp. | 3.450% | 3/7/29 | 4,475 | 4,187 |
| | FedEx Corp. | 4.950% | 10/17/48 | 9,578 | 8,778 | 3 | John Deere Capital Corp. | 2.800% | 7/18/29 | 5,575 | 5,001 |
| 3 | FedEx Corp. Pass-Through Trust Class AA Series 2020-1 | 1.875% | 2/20/34 | 18,669 | 15,261 | 3 | John Deere Capital Corp. | 4.850% | 10/11/29 | 9,000 | 9,015 |
| | Flowservice Corp. | 3.500% | 10/1/30 | 3,920 | 3,354 | 3 | John Deere Capital Corp. | 2.450% | 1/9/30 | 8,380 | 7,358 |
| | Fortive Corp. | 3.150% | 6/15/26 | 7,547 | 7,143 | 3 | John Deere Capital Corp. | 4.700% | 6/10/30 | 11,500 | 11,426 |
| | Fortive Corp. | 4.300% | 6/15/46 | 6,250 | 4,972 | 3 | John Deere Capital Corp. | 1.450% | 1/15/31 | 9,200 | 7,345 |
| | General Dynamics Corp. | 2.375% | 11/15/24 | 5,019 | 4,813 | 3 | Johnson Controls International plc | 4.350% | 9/15/32 | 8,000 | 7,841 |
| | General Dynamics Corp. | 3.250% | 4/1/25 | 8,314 | 8,046 | 3 | Johnson Controls International plc | 3.625% | 7/2/24 | 4,302 | 4,215 |
| | General Dynamics Corp. | 3.500% | 5/15/25 | 9,993 | 9,717 | 3 | Johnson Controls International plc | 3.900% | 2/14/26 | 4,082 | 3,923 |
| | General Dynamics Corp. | 2.125% | 8/15/26 | 8,000 | 7,374 | 3 | Johnson Controls International plc | 1.750% | 9/15/30 | 9,575 | 7,733 |
| | General Dynamics Corp. | 3.500% | 4/1/27 | 3,815 | 3,645 | 3 | Johnson Controls International plc | 2.000% | 9/16/31 | 4,000 | 3,198 |
| | General Dynamics Corp. | 2.625% | 11/15/27 | 10,440 | 9,553 | 3 | Johnson Controls International plc | 4.900% | 12/1/32 | 2,000 | 1,983 |
| | General Dynamics Corp. | 3.750% | 5/15/28 | 7,135 | 6,838 | 3 | Johnson Controls International plc | 6.000% | 1/15/36 | 954 | 989 |
| | General Dynamics Corp. | 3.625% | 4/1/30 | 11,994 | 11,302 | 3 | Johnson Controls International plc | 4.625% | 7/2/44 | 7,850 | 7,023 |
| | General Dynamics Corp. | 2.250% | 6/1/31 | 7,500 | 6,310 | 3 | Johnson Controls International plc | 5.125% | 9/14/45 | 2,045 | 1,945 |
| | General Dynamics Corp. | 4.250% | 4/1/40 | 5,400 | 4,970 | 3 | Johnson Controls International plc | 4.500% | 2/15/47 | 5,495 | 4,799 |
| 3 | General Dynamics Corp. | 3.600% | 11/15/42 | 537 | 448 | 3 | Johnson Controls International plc | 4.950% | 7/2/64 | 5,758 | 5,133 |
| | General Electric Co. | 5.875% | 1/14/38 | 24,000 | 25,805 | 3 | Johnson Controls International plc | 4.625% | 6/15/28 | 6,620 | 6,301 |
| | Honeywell International Inc. | 2.300% | 8/15/24 | 7,425 | 7,178 | 3 | Keysight Technologies Inc. | 4.550% | 10/30/24 | 9,145 | 8,993 |
| | Honeywell International Inc. | 4.850% | 11/1/24 | 8,000 | 7,953 | 3 | Keysight Technologies Inc. | 4.600% | 4/6/27 | 10,600 | 10,453 |
| | Honeywell International Inc. | 1.350% | 6/1/25 | 16,993 | 15,871 | | | | | | |
| | Honeywell International Inc. | 2.500% | 11/1/26 | 14,375 | 13,429 | | | | | | |
| | Honeywell International Inc. | 1.100% | 3/1/27 | 16,514 | 14,565 | | | | | | |
| | Honeywell International Inc. | 4.950% | 2/15/28 | 5,107 | 5,179 | | | | | | |
| | Honeywell International Inc. | 4.250% | 1/15/29 | 8,000 | 7,788 | | | | | | |
| | Honeywell International Inc. | 2.700% | 8/15/29 | 4,901 | 4,364 | | | | | | |
| | Honeywell International Inc. | 1.950% | 6/1/30 | 8,303 | 6,984 | | | | | | |
| | Honeywell International Inc. | 1.750% | 9/1/31 | 26,000 | 20,861 | | | | | | |
| | Honeywell International Inc. | 5.000% | 2/15/33 | 19,465 | 19,842 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|------------------------------|--------|---------------|---------------------|-----------------------|---|-----------------------------|---------------|---------------------|-----------------------|--------|
| Keysight Technologies Inc. | 3.000% | 10/30/29 | 4,750 | 4,164 | | Otis Worldwide Corp. | 2.056% | 4/5/25 | 8,933 | 8,423 |
| Kirby Corp. | 4.200% | 3/1/28 | 9,217 | 8,619 | | Otis Worldwide Corp. | 2.293% | 4/5/27 | 20,778 | 18,866 |
| L3Harris Technologies Inc. | 3.832% | 4/27/25 | 12,600 | 12,212 | | Otis Worldwide Corp. | 2.565% | 2/15/30 | 41,877 | 36,113 |
| L3Harris Technologies Inc. | 3.850% | 12/15/26 | 5,500 | 5,245 | | Otis Worldwide Corp. | 3.112% | 2/15/40 | 14,798 | 11,438 |
| 3 L3Harris Technologies Inc. | 4.400% | 6/15/28 | 9,605 | 9,271 | | Otis Worldwide Corp. | 3.362% | 2/15/50 | 9,255 | 6,775 |
| L3Harris Technologies Inc. | 2.900% | 12/15/29 | 5,630 | 4,874 | 3 | PACCAR Financial Corp. | 2.150% | 8/15/24 | 3,500 | 3,370 |
| L3Harris Technologies Inc. | 1.800% | 1/15/31 | 19,275 | 15,278 | 3 | PACCAR Financial Corp. | 1.800% | 2/6/25 | 6,156 | 5,821 |
| L3Harris Technologies Inc. | 4.854% | 4/27/35 | 3,350 | 3,216 | 3 | PACCAR Financial Corp. | 4.450% | 3/30/26 | 4,090 | 4,059 |
| L3Harris Technologies Inc. | 5.054% | 4/27/45 | 5,970 | 5,504 | 3 | Parker-Hannifin Corp. | 3.300% | 11/21/24 | 11,650 | 11,255 |
| Lennox International Inc. | 3.000% | 11/15/23 | 1,000 | 988 | | Parker-Hannifin Corp. | 3.250% | 3/1/27 | 15,060 | 14,161 |
| Lennox International Inc. | 1.350% | 8/1/25 | 7,366 | 6,719 | | Parker-Hannifin Corp. | 4.250% | 9/15/27 | 12,261 | 11,894 |
| Lennox International Inc. | 1.700% | 8/1/27 | 2,300 | 1,999 | | Parker-Hannifin Corp. | 3.250% | 6/14/29 | 6,875 | 6,256 |
| 7 LKQ Corp. | 6.250% | 6/15/33 | 5,000 | 5,029 | | Parker-Hannifin Corp. | 4.500% | 9/15/29 | 10,000 | 9,723 |
| Lockheed Martin Corp. | 4.950% | 10/15/25 | 1,000 | 998 | 3 | Parker-Hannifin Corp. | 4.200% | 11/21/34 | 4,600 | 4,220 |
| Lockheed Martin Corp. | 3.550% | 1/15/26 | 9,373 | 9,099 | 3 | Parker-Hannifin Corp. | 6.250% | 5/15/38 | 4,050 | 4,348 |
| Lockheed Martin Corp. | 5.100% | 11/15/27 | 13,483 | 13,723 | 3 | Parker-Hannifin Corp. | 4.450% | 11/21/44 | 4,870 | 4,346 |
| Lockheed Martin Corp. | 4.450% | 5/15/28 | 5,500 | 5,427 | | Parker-Hannifin Corp. | 4.100% | 3/1/47 | 5,825 | 4,955 |
| Lockheed Martin Corp. | 3.900% | 6/15/32 | 10,230 | 9,638 | | Parker-Hannifin Corp. | 4.000% | 6/14/49 | 9,707 | 8,071 |
| Lockheed Martin Corp. | 5.250% | 1/15/33 | 20,000 | 20,735 | | Precision Castparts Corp. | 3.250% | 6/15/25 | 9,300 | 8,983 |
| Lockheed Martin Corp. | 4.750% | 2/15/34 | 19,100 | 19,048 | | Precision Castparts Corp. | 3.900% | 1/15/43 | 6,650 | 5,670 |
| Lockheed Martin Corp. | 3.600% | 3/1/35 | 12,240 | 10,947 | | Precision Castparts Corp. | 4.375% | 6/15/45 | 3,512 | 3,139 |
| Lockheed Martin Corp. | 4.500% | 5/15/36 | 3,525 | 3,402 | | Raytheon Technologies Corp. | 3.950% | 8/16/25 | 10,518 | 10,305 |
| 3 Lockheed Martin Corp. | 6.150% | 9/1/36 | 11,685 | 12,953 | | Raytheon Technologies Corp. | 5.000% | 2/27/26 | 2,000 | 1,998 |
| Lockheed Martin Corp. | 5.720% | 6/1/40 | 3,376 | 3,631 | | Raytheon Technologies Corp. | 3.500% | 3/15/27 | 25,665 | 24,409 |
| Lockheed Martin Corp. | 4.850% | 9/15/41 | 622 | 595 | | Raytheon Technologies Corp. | 3.125% | 5/4/27 | 15,919 | 14,899 |
| Lockheed Martin Corp. | 4.070% | 12/15/42 | 15,965 | 14,218 | | Raytheon Technologies Corp. | 7.200% | 8/15/27 | 1,010 | 1,091 |
| Lockheed Martin Corp. | 3.800% | 3/1/45 | 11,365 | 9,577 | | Raytheon Technologies Corp. | 4.125% | 11/16/28 | 44,383 | 42,747 |
| Lockheed Martin Corp. | 4.700% | 5/15/46 | 12,833 | 12,380 | | Raytheon Technologies Corp. | 2.250% | 7/1/30 | 11,625 | 9,820 |
| Lockheed Martin Corp. | 4.090% | 9/15/52 | 13,861 | 12,180 | | Raytheon Technologies Corp. | 1.900% | 9/1/31 | 10,600 | 8,471 |
| Lockheed Martin Corp. | 4.150% | 6/15/53 | 14,791 | 13,015 | | Raytheon Technologies Corp. | 2.375% | 3/15/32 | 5,680 | 4,659 |
| Lockheed Martin Corp. | 5.700% | 11/15/54 | 15,060 | 16,730 | | Raytheon Technologies Corp. | 5.150% | 2/27/33 | 23,250 | 23,561 |
| Lockheed Martin Corp. | 5.200% | 2/15/55 | 11,168 | 11,529 | | Raytheon Technologies Corp. | 5.400% | 5/1/35 | 3,225 | 3,287 |
| Lockheed Martin Corp. | 4.300% | 6/15/62 | 2,025 | 1,793 | | Raytheon Technologies Corp. | 6.050% | 6/1/36 | 7,390 | 7,931 |
| Lockheed Martin Corp. | 5.900% | 11/15/63 | 16,950 | 19,290 | | Raytheon Technologies Corp. | 6.125% | 7/15/38 | 4,375 | 4,714 |
| 7 Mileage Plus Holdings LLC | 6.500% | 6/20/27 | 12,000 | 12,030 | | Raytheon Technologies Corp. | 4.450% | 11/16/38 | 10,481 | 9,666 |
| 3 Nature Conservancy | 3.957% | 3/1/52 | 4,350 | 3,705 | | Raytheon Technologies Corp. | 4.875% | 10/15/40 | 450 | 429 |
| Norfolk Southern Corp. | 3.650% | 8/1/25 | 3,525 | 3,392 | | Raytheon Technologies Corp. | 4.700% | 12/15/41 | 7,075 | 6,568 |
| Norfolk Southern Corp. | 2.900% | 6/15/26 | 250 | 235 | | Raytheon Technologies Corp. | 4.500% | 6/1/42 | 37,798 | 34,819 |
| Norfolk Southern Corp. | 7.800% | 5/15/27 | 1,345 | 1,474 | | Raytheon Technologies Corp. | 4.800% | 12/15/43 | 2,325 | 2,166 |
| Norfolk Southern Corp. | 3.150% | 6/1/27 | 4,793 | 4,492 | | Raytheon Technologies Corp. | 4.150% | 5/15/45 | 8,650 | 7,375 |
| Norfolk Southern Corp. | 3.800% | 8/1/28 | 8,058 | 7,631 | | Raytheon Technologies Corp. | 3.750% | 11/1/46 | 9,752 | 7,861 |
| Norfolk Southern Corp. | 2.550% | 11/1/29 | 13,009 | 11,234 | | Raytheon Technologies Corp. | 4.350% | 4/15/47 | 10,625 | 9,439 |
| Norfolk Southern Corp. | 2.300% | 5/15/31 | 5,000 | 4,162 | | Raytheon Technologies Corp. | 4.050% | 5/4/47 | 15,950 | 13,556 |
| Norfolk Southern Corp. | 3.000% | 3/15/32 | 6,250 | 5,381 | | Raytheon Technologies Corp. | 3.125% | 7/1/50 | 11,400 | 8,271 |
| Norfolk Southern Corp. | 4.837% | 10/1/41 | 12,098 | 11,184 | | Raytheon Technologies Corp. | 2.820% | 9/1/51 | 9,825 | 6,598 |
| Norfolk Southern Corp. | 3.950% | 10/1/42 | 3,125 | 2,562 | | Raytheon Technologies Corp. | 3.030% | 3/15/52 | 18,600 | 13,078 |
| Norfolk Southern Corp. | 4.450% | 6/15/45 | 6,620 | 5,761 | | Raytheon Technologies Corp. | 5.375% | 2/27/53 | 30,750 | 31,933 |
| Norfolk Southern Corp. | 4.650% | 1/15/46 | 9,150 | 8,198 | 7 | Regal Rexnord Corp. | 6.050% | 2/15/26 | 4,500 | 4,509 |
| Norfolk Southern Corp. | 3.942% | 11/1/47 | 1,156 | 935 | 7 | Regal Rexnord Corp. | 6.050% | 4/15/28 | 13,000 | 12,917 |
| Norfolk Southern Corp. | 4.150% | 2/28/48 | 1,400 | 1,177 | 7 | Regal Rexnord Corp. | 6.300% | 2/15/30 | 11,450 | 11,419 |
| Norfolk Southern Corp. | 4.100% | 5/15/49 | 4,050 | 3,397 | 7 | Regal Rexnord Corp. | 6.400% | 4/15/33 | 13,015 | 12,991 |
| Norfolk Southern Corp. | 3.400% | 11/1/49 | 2,500 | 1,839 | | Republic Services Inc. | 2.500% | 8/15/24 | 4,500 | 4,342 |
| Norfolk Southern Corp. | 3.050% | 5/15/50 | 14,025 | 9,720 | | Republic Services Inc. | 3.200% | 3/15/25 | 7,059 | 6,792 |
| Norfolk Southern Corp. | 4.050% | 8/15/52 | 8,222 | 6,779 | | Republic Services Inc. | 0.875% | 11/15/25 | 5,000 | 4,500 |
| Norfolk Southern Corp. | 3.700% | 3/15/53 | 1,429 | 1,106 | | Republic Services Inc. | 2.900% | 7/1/26 | 12,225 | 11,514 |
| Norfolk Southern Corp. | 4.550% | 6/1/53 | 5,300 | 4,778 | | Republic Services Inc. | 3.375% | 11/15/27 | 75 | 71 |
| Norfolk Southern Corp. | 3.155% | 5/15/55 | 17,192 | 11,774 | | Republic Services Inc. | 4.875% | 4/1/29 | 2,000 | 1,997 |
| Norfolk Southern Corp. | 4.100% | 5/15/21 | 7,800 | 5,520 | | Republic Services Inc. | 2.300% | 3/1/30 | 9,075 | 7,761 |
| Northrop Grumman Corp. | 2.930% | 1/15/25 | 15,076 | 14,494 | | Republic Services Inc. | 1.450% | 2/15/31 | 18,500 | 14,530 |
| Northrop Grumman Corp. | 3.250% | 1/15/28 | 22,349 | 20,901 | | Republic Services Inc. | 1.750% | 2/15/32 | 13,925 | 10,926 |
| Northrop Grumman Corp. | 4.400% | 5/1/30 | 9,817 | 9,572 | | Republic Services Inc. | 5.000% | 4/1/34 | 13,300 | 13,258 |
| Northrop Grumman Corp. | 4.700% | 3/15/33 | 21,000 | 20,615 | | Republic Services Inc. | 6.200% | 3/1/40 | 3,790 | 4,125 |
| Northrop Grumman Corp. | 5.150% | 5/1/40 | 7,330 | 7,224 | | Republic Services Inc. | 3.050% | 3/1/50 | 3,917 | 2,800 |
| Northrop Grumman Corp. | 5.050% | 11/15/40 | 9,525 | 9,238 | | Rockwell Automation Inc. | 3.500% | 3/1/29 | 3,088 | 2,907 |
| Northrop Grumman Corp. | 4.750% | 6/1/43 | 9,890 | 9,253 | | Rockwell Automation Inc. | 1.750% | 8/15/31 | 1,350 | 1,089 |
| Northrop Grumman Corp. | 3.850% | 4/15/45 | 5,275 | 4,306 | | Rockwell Automation Inc. | 4.200% | 3/1/49 | 5,150 | 4,607 |
| Northrop Grumman Corp. | 4.030% | 10/15/47 | 32,882 | 28,209 | | Rockwell Automation Inc. | 2.800% | 8/15/61 | 1,900 | 1,241 |
| Northrop Grumman Corp. | 5.250% | 5/1/50 | 395 | 402 | 3 | Ryder System Inc. | 2.500% | 9/1/24 | 4,375 | 4,202 |
| Northrop Grumman Corp. | 4.950% | 3/15/53 | 9,755 | 9,514 | 3 | Ryder System Inc. | 4.625% | 6/1/25 | 5,051 | 4,940 |
| nVent Finance Sarl | 4.550% | 4/15/28 | 3,850 | 3,610 | 3 | Ryder System Inc. | 1.750% | 9/1/26 | 2,175 | 1,938 |
| nVent Finance Sarl | 5.650% | 5/15/33 | 5,500 | 5,420 | 3 | Ryder System Inc. | 2.900% | 12/1/26 | 11,185 | 10,236 |
| Oshkosh Corp. | 4.600% | 5/15/28 | 7,375 | 7,112 | 3 | Ryder System Inc. | 2.850% | 3/1/27 | 1,230 | 1,124 |
| Oshkosh Corp. | 3.100% | 3/1/30 | 600 | 525 | 3 | Ryder System Inc. | 5.650% | 3/1/28 | 5,300 | 5,313 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| ³ Ryder System Inc. | 5.250% | 6/1/28 | 8,160 | 8,069 | Union Pacific Corp. | 3.750% | 2/5/70 | 3,000 | 2,270 |
| Southwest Airlines Co. | 5.250% | 5/4/25 | 21,300 | 21,101 | Union Pacific Corp. | 3.799% | 4/6/71 | 18,654 | 14,298 |
| Southwest Airlines Co. | 3.000% | 11/15/26 | 3,475 | 3,193 | Union Pacific Corp. | 3.850% | 2/14/72 | 3,500 | 2,703 |
| Southwest Airlines Co. | 5.125% | 6/15/27 | 21,646 | 21,484 | ³ Union Pacific Railroad Co. | | | | |
| Southwest Airlines Co. | 3.450% | 11/16/27 | 2,650 | 2,443 | Pass-Through Trust Series | | | | |
| Southwest Airlines Co. | 2.625% | 2/10/30 | 6,000 | 5,110 | 2007-3 | 6.176% | 1/2/31 | 164 | 167 |
| ³ Spirit Airlines Pass-Through Trust | | | | | ³ United Airlines Pass-Through | | | | |
| Class A Series 2015-1 | 4.100% | 4/1/28 | 1,527 | 1,397 | Trust Class A Series 2013-1 | 4.300% | 8/15/25 | 1,518 | 1,461 |
| Teledyne Technologies Inc. | 1.600% | 4/1/26 | 1,600 | 1,445 | ³ United Airlines Pass-Through | | | | |
| Teledyne Technologies Inc. | 2.250% | 4/1/28 | 9,000 | 7,851 | Trust Class A Series 2014-1 | 4.000% | 4/11/26 | 2,114 | 1,993 |
| Teledyne Technologies Inc. | 2.750% | 4/1/31 | 15,500 | 12,955 | ³ United Airlines Pass-Through | | | | |
| Textron Inc. | 3.875% | 3/1/25 | 7,665 | 7,443 | Trust Class A Series 2014-2 | 3.750% | 9/3/26 | 1,510 | 1,416 |
| Textron Inc. | 4.000% | 3/15/26 | 6,200 | 5,986 | ³ United Airlines Pass-Through | | | | |
| Textron Inc. | 3.650% | 3/15/27 | 18,682 | 17,525 | Trust Class A Series 2016-1 | 3.450% | 7/7/28 | 1,774 | 1,539 |
| Textron Inc. | 3.375% | 3/1/28 | 5,500 | 5,017 | ³ United Airlines Pass-Through | | | | |
| Textron Inc. | 2.450% | 3/15/31 | 3,145 | 2,592 | Trust Class A Series 2016-2 | 3.100% | 10/7/28 | 904 | 773 |
| Timken Co. | 3.875% | 9/1/24 | 1,000 | 977 | ³ United Airlines Pass-Through | | | | |
| Timken Co. | 4.500% | 12/15/28 | 7,320 | 6,971 | Trust Class A Series 2020-1 | 5.875% | 10/15/27 | 23,526 | 23,356 |
| Timken Co. | 4.125% | 4/1/32 | 3,628 | 3,262 | ³ United Airlines Pass-Through | | | | |
| Trane Technologies Financing Ltd. | 5.250% | 3/3/33 | 6,000 | 6,071 | Trust Class A Series 2023-1 | 5.800% | 1/15/36 | 16,000 | 16,302 |
| Trane Technologies Global Holding | | | | | ³ United Airlines Pass-Through | | | | |
| Co. Ltd. | 3.750% | 8/21/28 | 10,050 | 9,519 | Trust Class AA Series 2015-1 | 3.450% | 12/1/27 | 2,762 | 2,517 |
| Trane Technologies Global Holding | | | | | ³ United Airlines Pass-Through | | | | |
| Co. Ltd. | 5.750% | 6/15/43 | 715 | 732 | Trust Class AA Series 2016-1 | 3.100% | 7/7/28 | 16,769 | 15,119 |
| Trane Technologies Global Holding | | | | | ³ United Airlines Pass-Through | | | | |
| Co. Ltd. | 4.300% | 2/21/48 | 1,750 | 1,507 | Trust Class AA Series 2016-2 | 2.875% | 10/7/28 | 3,135 | 2,769 |
| Trane Technologies Luxembourg | | | | | ³ United Airlines Pass-Through | | | | |
| Finance SA | 3.550% | 11/1/24 | 9,605 | 9,318 | Trust Class AA Series 2018-1 | 3.500% | 3/1/30 | 255 | 230 |
| Trane Technologies Luxembourg | | | | | ³ United Airlines Pass-Through | | | | |
| Finance SA | 3.500% | 3/21/26 | 3,170 | 3,025 | Trust Class AA Series 2019-1 | 4.150% | 8/25/31 | 2,250 | 2,061 |
| Trane Technologies Luxembourg | | | | | ³ United Airlines Pass-Through | | | | |
| Finance SA | 3.800% | 3/21/29 | 12,915 | 12,167 | Trust Class AA Series 2019-2 | 2.700% | 5/1/32 | 4,123 | 3,486 |
| Trane Technologies Luxembourg | | | | | ³ United Airlines Pass-Through | | | | |
| Finance SA | 4.650% | 11/1/44 | 3,050 | 2,719 | Trust Class B Series 2020-1 | 4.875% | 1/15/26 | 6,918 | 6,635 |
| Trane Technologies Luxembourg | | | | | United Parcel Service Inc. | 2.800% | 11/15/24 | 4,500 | 4,349 |
| Finance SA | 4.500% | 3/21/49 | 3,475 | 3,080 | United Parcel Service Inc. | 3.900% | 4/1/25 | 14,360 | 14,061 |
| Trimble Inc. | 4.750% | 12/1/24 | 3,826 | 3,758 | United Parcel Service Inc. | 2.400% | 11/15/26 | 14,492 | 13,509 |
| Trimble Inc. | 4.900% | 6/15/28 | 4,000 | 3,908 | United Parcel Service Inc. | 3.400% | 3/15/29 | 27,550 | 26,027 |
| Triton Container International Ltd. | 3.250% | 3/15/32 | 6,300 | 4,948 | United Parcel Service Inc. | 2.500% | 9/1/29 | 4,450 | 3,940 |
| Tyco Electronics Group SA | 3.450% | 8/1/24 | 1,425 | 1,390 | United Parcel Service Inc. | 4.450% | 4/1/30 | 2,000 | 1,992 |
| Tyco Electronics Group SA | 4.500% | 2/13/26 | 10,000 | 9,854 | United Parcel Service Inc. | 4.875% | 3/3/33 | 30,000 | 30,342 |
| Tyco Electronics Group SA | 3.700% | 2/15/26 | 3,100 | 2,991 | United Parcel Service Inc. | 6.200% | 1/15/38 | 5,975 | 6,688 |
| Tyco Electronics Group SA | 3.125% | 8/15/27 | 2,950 | 2,759 | United Parcel Service Inc. | 5.200% | 4/1/40 | 13,700 | 14,019 |
| Tyco Electronics Group SA | 2.500% | 2/4/32 | 6,000 | 5,042 | United Parcel Service Inc. | 4.875% | 11/15/40 | 5,002 | 4,926 |
| Tyco Electronics Group SA | 7.125% | 10/1/37 | 7,145 | 8,277 | United Parcel Service Inc. | 3.625% | 10/1/42 | 6,400 | 5,316 |
| Union Pacific Corp. | 3.250% | 1/15/25 | 4,200 | 4,071 | United Parcel Service Inc. | 3.400% | 11/15/46 | 1,725 | 1,340 |
| Union Pacific Corp. | 3.750% | 7/15/25 | 10,950 | 10,634 | United Parcel Service Inc. | 3.750% | 11/15/47 | 375 | 314 |
| Union Pacific Corp. | 3.250% | 8/15/25 | 4,652 | 4,476 | United Parcel Service Inc. | 4.250% | 3/15/49 | 11,970 | 10,776 |
| Union Pacific Corp. | 2.750% | 3/1/26 | 7,208 | 6,819 | United Parcel Service Inc. | 3.400% | 9/1/49 | 7,485 | 5,930 |
| Union Pacific Corp. | 2.150% | 2/5/27 | 2,390 | 2,185 | United Parcel Service Inc. | 5.300% | 4/1/50 | 7,100 | 7,459 |
| Union Pacific Corp. | 3.000% | 4/15/27 | 19,123 | 17,992 | United Parcel Service Inc. | 5.050% | 3/3/53 | 28,250 | 28,733 |
| Union Pacific Corp. | 3.950% | 9/10/28 | 5,000 | 4,845 | United Parcel Service of America | | | | |
| Union Pacific Corp. | 3.700% | 3/1/29 | 5,000 | 4,777 | Inc. | 7.620% | 4/1/30 | 500 | 588 |
| Union Pacific Corp. | 2.400% | 2/5/30 | 4,655 | 4,053 | Valmont Industries Inc. | 5.000% | 10/1/44 | 5,944 | 5,218 |
| Union Pacific Corp. | 2.375% | 5/20/31 | 3,682 | 3,115 | Valmont Industries Inc. | 5.250% | 10/1/54 | 3,275 | 2,910 |
| Union Pacific Corp. | 2.800% | 2/14/32 | 12,427 | 10,722 | Vontier Corp. | 1.800% | 4/1/26 | 3,500 | 3,113 |
| Union Pacific Corp. | 3.375% | 2/1/35 | 4,400 | 3,763 | Vontier Corp. | 2.400% | 4/1/28 | 5,000 | 4,174 |
| Union Pacific Corp. | 2.891% | 4/6/36 | 18,429 | 14,688 | Vontier Corp. | 2.950% | 4/1/31 | 6,000 | 4,798 |
| Union Pacific Corp. | 3.600% | 9/15/37 | 4,044 | 3,453 | Waste Connections Inc. | 4.250% | 12/1/28 | 2,243 | 2,158 |
| Union Pacific Corp. | 3.200% | 5/20/41 | 20,468 | 16,074 | Waste Connections Inc. | 3.500% | 5/1/29 | 16,870 | 15,536 |
| Union Pacific Corp. | 4.050% | 11/15/45 | 4,000 | 3,360 | Waste Connections Inc. | 2.600% | 2/1/30 | 7,400 | 6,410 |
| Union Pacific Corp. | 3.350% | 8/15/46 | 6,900 | 5,134 | Waste Connections Inc. | 2.200% | 1/15/32 | 12,900 | 10,431 |
| Union Pacific Corp. | 3.250% | 2/5/50 | 20,649 | 15,422 | Waste Connections Inc. | 4.200% | 1/15/33 | 9,086 | 8,541 |
| Union Pacific Corp. | 2.950% | 3/10/52 | 12,000 | 8,339 | Waste Connections Inc. | 3.050% | 4/1/50 | 6,075 | 4,218 |
| Union Pacific Corp. | 4.950% | 9/9/52 | 4,254 | 4,226 | Waste Connections Inc. | 2.950% | 1/15/52 | 7,900 | 5,416 |
| Union Pacific Corp. | 3.500% | 2/14/53 | 18,500 | 14,308 | Waste Management Inc. | 0.750% | 11/15/25 | 8,862 | 7,995 |
| Union Pacific Corp. | 4.950% | 5/15/53 | 5,000 | 4,980 | Waste Management Inc. | 3.150% | 11/15/27 | 2,021 | 1,897 |
| Union Pacific Corp. | 3.875% | 2/1/55 | 2,069 | 1,680 | Waste Management Inc. | 1.150% | 3/15/28 | 5,000 | 4,259 |
| Union Pacific Corp. | 3.950% | 8/15/59 | 5,150 | 4,185 | Waste Management Inc. | 2.000% | 6/1/29 | 2,000 | 1,711 |
| Union Pacific Corp. | 3.839% | 3/20/60 | 16,132 | 12,817 | Waste Management Inc. | 1.500% | 3/15/31 | 17,595 | 14,001 |
| Union Pacific Corp. | 3.550% | 5/20/61 | 7,500 | 5,550 | Waste Management Inc. | 4.150% | 4/15/32 | 10,000 | 9,526 |
| Union Pacific Corp. | 2.973% | 9/16/62 | 17,396 | 11,357 | Waste Management Inc. | 4.625% | 2/15/33 | 15,000 | 14,690 |
| Union Pacific Corp. | 5.150% | 1/20/63 | 4,047 | 4,049 | Waste Management Inc. | 2.950% | 6/1/41 | 6,300 | 4,675 |
| Union Pacific Corp. | 4.100% | 9/15/67 | 1,726 | 1,430 | Waste Management Inc. | 2.500% | 11/15/50 | 8,095 | 5,185 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| Westinghouse Air Brake Technologies Corp. | 3.200% | 6/15/25 | 5,730 | 5,440 | Celulosa Arauco y Constitucion SA | 5.500% | 11/2/47 | 8,500 | 7,113 |
| Westinghouse Air Brake Technologies Corp. | 3.450% | 11/15/26 | 11,269 | 10,547 | CF Industries Inc. | 5.150% | 3/15/34 | 8,500 | 8,145 |
| Westinghouse Air Brake Technologies Corp. | 4.950% | 9/15/28 | 10,675 | 10,340 | CF Industries Inc. | 4.950% | 6/1/43 | 8,000 | 6,925 |
| WW Grainger Inc. | 1.850% | 2/15/25 | 4,040 | 3,835 | Dow Chemical Co. | 5.375% | 3/15/44 | 8,000 | 7,314 |
| WW Grainger Inc. | 3.750% | 5/15/46 | 3,707 | 2,997 | Dow Chemical Co. | 4.550% | 11/30/25 | 775 | 755 |
| WW Grainger Inc. | 4.200% | 5/15/47 | 3,075 | 2,688 | Dow Chemical Co. | 4.800% | 11/30/28 | 4,000 | 3,965 |
| Xylem Inc. | 3.250% | 11/1/26 | 5,950 | 5,599 | Dow Chemical Co. | 7.375% | 11/1/29 | 5,857 | 6,520 |
| Xylem Inc. | 1.950% | 1/30/28 | 8,000 | 7,021 | Dow Chemical Co. | 2.100% | 11/15/30 | 9,383 | 7,753 |
| Xylem Inc. | 2.250% | 1/30/31 | 4,275 | 3,550 | Dow Chemical Co. | 6.300% | 3/15/33 | 5,000 | 5,373 |
| Xylem Inc. | 4.375% | 11/1/46 | 4,480 | 3,790 | Dow Chemical Co. | 4.250% | 10/1/34 | 7,135 | 6,496 |
| | | | | 4,704,117 | Dow Chemical Co. | 9.400% | 5/15/39 | 5,766 | 7,759 |
| Materials (0.7%) | | | | | Dow Chemical Co. | 5.250% | 11/15/41 | 6,060 | 5,849 |
| Air Products and Chemicals Inc. | 3.350% | 7/31/24 | 11,545 | 11,251 | Dow Chemical Co. | 4.375% | 11/15/42 | 17,789 | 15,059 |
| Air Products and Chemicals Inc. | 1.500% | 10/15/25 | 8,003 | 7,388 | Dow Chemical Co. | 4.625% | 10/1/44 | 6,019 | 5,220 |
| Air Products and Chemicals Inc. | 1.850% | 5/15/27 | 5,000 | 4,498 | Dow Chemical Co. | 5.550% | 11/30/48 | 9,975 | 9,703 |
| Air Products and Chemicals Inc. | 2.050% | 5/15/30 | 11,150 | 9,476 | Dow Chemical Co. | 4.800% | 5/15/49 | 7,600 | 6,679 |
| Air Products and Chemicals Inc. | 4.800% | 3/3/33 | 3,850 | 3,882 | Dow Chemical Co. | 3.600% | 11/15/50 | 12,100 | 9,010 |
| Air Products and Chemicals Inc. | 2.700% | 5/15/40 | 10,542 | 7,866 | DuPont de Nemours Inc. | 6.900% | 5/15/53 | 9,350 | 10,595 |
| Air Products and Chemicals Inc. | 2.800% | 5/15/50 | 14,550 | 10,404 | DuPont de Nemours Inc. | 4.493% | 11/15/25 | 14,000 | 13,715 |
| Albemarle Corp. | 4.650% | 6/1/27 | 5,130 | 4,999 | DuPont de Nemours Inc. | 4.725% | 11/15/28 | 24,425 | 24,042 |
| Albemarle Corp. | 5.050% | 6/1/32 | 5,730 | 5,550 | DuPont de Nemours Inc. | 5.319% | 11/15/38 | 18,553 | 18,366 |
| Albemarle Corp. | 5.450% | 12/1/44 | 3,240 | 3,066 | DuPont de Nemours Inc. | 5.419% | 11/15/48 | 22,540 | 22,271 |
| Albemarle Corp. | 5.650% | 6/1/52 | 5,455 | 5,206 | Eagle Materials Inc. | 2.500% | 7/1/31 | 5,000 | 4,084 |
| Amcor Finance USA Inc. | 4.500% | 5/15/28 | 4,450 | 4,233 | Eastman Chemical Co. | 3.800% | 3/15/25 | 11,142 | 10,848 |
| Amcor Finance USA Inc. | 5.625% | 5/26/33 | 3,000 | 2,966 | Eastman Chemical Co. | 4.500% | 12/1/28 | 2,989 | 2,853 |
| Amcor Flexibles North America Inc. | 4.000% | 5/17/25 | 7,477 | 7,232 | Eastman Chemical Co. | 5.750% | 3/8/33 | 5,000 | 5,000 |
| Amcor Flexibles North America Inc. | 3.100% | 9/15/26 | 2,450 | 2,214 | Eastman Chemical Co. | 4.800% | 9/1/42 | 5,150 | 4,477 |
| Amcor Flexibles North America Inc. | 2.630% | 6/19/30 | 10,335 | 8,591 | Eastman Chemical Co. | 4.650% | 10/15/44 | 9,426 | 7,937 |
| Amcor Flexibles North America Inc. | 2.690% | 5/25/31 | 2,800 | 2,295 | Ecolab Inc. | 2.700% | 11/1/26 | 11,972 | 11,261 |
| AngloGold Ashanti Holdings plc | 3.375% | 11/1/28 | 8,000 | 6,997 | Ecolab Inc. | 1.650% | 2/1/27 | 2,000 | 1,798 |
| AngloGold Ashanti Holdings plc | 3.750% | 10/1/30 | 7,481 | 6,381 | Ecolab Inc. | 3.250% | 12/1/27 | 4,225 | 3,976 |
| ArcelorMittal SA | 4.550% | 3/11/26 | 3,500 | 3,417 | Ecolab Inc. | 5.250% | 1/15/28 | 3,400 | 3,456 |
| ArcelorMittal SA | 6.550% | 11/29/27 | 12,370 | 12,712 | Ecolab Inc. | 4.800% | 3/24/30 | 3,500 | 3,512 |
| ArcelorMittal SA | 4.250% | 7/16/29 | 4,000 | 3,787 | Ecolab Inc. | 1.300% | 1/30/31 | 5,500 | 4,330 |
| ArcelorMittal SA | 6.800% | 11/29/32 | 10,130 | 10,406 | Ecolab Inc. | 2.125% | 2/1/32 | 7,000 | 5,754 |
| ArcelorMittal SA | 7.000% | 10/15/39 | 7,811 | 8,181 | Ecolab Inc. | 3.950% | 12/1/47 | 2,000 | 1,705 |
| ArcelorMittal SA | 6.750% | 3/1/41 | 5,695 | 5,784 | Ecolab Inc. | 2.125% | 8/15/50 | 2,500 | 1,474 |
| Barrick Gold Corp. | 6.450% | 10/15/35 | 1,050 | 1,109 | Ecolab Inc. | 2.700% | 12/15/51 | 11,000 | 7,293 |
| Barrick North America Finance LLC | 5.700% | 5/30/41 | 19,250 | 19,452 | Ecolab Inc. | 2.750% | 8/18/55 | 10,602 | 6,806 |
| Barrick North America Finance LLC | 5.750% | 5/1/43 | 3,600 | 3,700 | EIDP Inc. | 1.700% | 7/15/25 | 9,165 | 8,523 |
| Barrick PD Australia Finance Pty Ltd. | 5.950% | 10/15/39 | 10,964 | 11,435 | EIDP Inc. | 4.500% | 5/15/26 | 6,900 | 6,773 |
| Berry Global Inc. | 1.570% | 1/15/26 | 21,000 | 18,953 | EIDP Inc. | 2.300% | 7/15/30 | 5,000 | 4,182 |
| Berry Global Inc. | 1.650% | 1/15/27 | 8,000 | 6,916 | EIDP Inc. | 4.800% | 5/15/33 | 6,300 | 6,167 |
| Berry Global Inc. | 5.500% | 4/15/28 | 5,500 | 5,427 | Fibria Overseas Finance Ltd. | 4.000% | 1/14/25 | 3,800 | 3,687 |
| BHP Billiton Finance USA Ltd. | 4.875% | 2/27/26 | 10,700 | 10,645 | Fibria Overseas Finance Ltd. | 5.500% | 1/17/27 | 7,435 | 7,442 |
| BHP Billiton Finance USA Ltd. | 6.420% | 3/1/26 | 100 | 103 | FMC Corp. | 5.150% | 5/18/26 | 2,800 | 2,758 |
| BHP Billiton Finance USA Ltd. | 4.750% | 2/28/28 | 10,500 | 10,431 | FMC Corp. | 3.200% | 10/1/26 | 7,590 | 7,050 |
| BHP Billiton Finance USA Ltd. | 4.900% | 2/28/33 | 5,500 | 5,476 | FMC Corp. | 3.450% | 10/1/29 | 11,277 | 9,879 |
| BHP Billiton Finance USA Ltd. | 4.125% | 2/24/42 | 10,090 | 9,095 | FMC Corp. | 5.650% | 5/18/33 | 5,300 | 5,181 |
| BHP Billiton Finance USA Ltd. | 5.000% | 9/30/43 | 29,140 | 28,874 | FMC Corp. | 4.500% | 10/1/49 | 4,000 | 3,091 |
| Cabot Corp. | 4.000% | 7/1/29 | 2,800 | 2,597 | FMC Corp. | 6.375% | 5/18/53 | 5,900 | 5,991 |
| Cabot Corp. | 5.000% | 6/30/32 | 3,500 | 3,351 | Freeport-McMoRan Inc. | 4.550% | 11/14/24 | 1,000 | 985 |
| Carlisle Cos. Inc. | 3.500% | 12/1/24 | 3,623 | 3,498 | Freeport-McMoRan Inc. | 5.000% | 9/1/27 | 4,800 | 4,693 |
| Carlisle Cos. Inc. | 3.750% | 12/1/27 | 3,050 | 2,895 | Freeport-McMoRan Inc. | 4.125% | 3/1/28 | 7,300 | 6,854 |
| Carlisle Cos. Inc. | 2.750% | 3/1/30 | 10,955 | 9,341 | Freeport-McMoRan Inc. | 4.375% | 8/1/28 | 5,300 | 5,001 |
| Celanese US Holdings LLC | 5.900% | 7/5/24 | 16,230 | 16,195 | Freeport-McMoRan Inc. | 5.250% | 9/1/29 | 1,900 | 1,866 |
| Celanese US Holdings LLC | 6.050% | 3/15/25 | 17,120 | 17,054 | Freeport-McMoRan Inc. | 4.250% | 3/1/30 | 4,400 | 4,055 |
| Celanese US Holdings LLC | 1.400% | 8/5/26 | 4,000 | 3,465 | Freeport-McMoRan Inc. | 4.625% | 8/1/30 | 7,500 | 7,084 |
| Celanese US Holdings LLC | 6.165% | 7/15/27 | 19,700 | 19,659 | Freeport-McMoRan Inc. | 5.400% | 11/14/34 | 8,000 | 7,723 |
| Celanese US Holdings LLC | 6.330% | 7/15/29 | 7,500 | 7,464 | Freeport-McMoRan Inc. | 5.450% | 3/15/43 | 21,000 | 19,580 |
| Celanese US Holdings LLC | 6.379% | 7/15/32 | 11,350 | 11,421 | Georgia-Pacific LLC | 1.750% | 9/30/25 | 12,300 | 11,292 |
| Celulosa Arauco y Constitucion SA | 3.875% | 11/2/27 | 5,866 | 5,391 | Georgia-Pacific LLC | 7.375% | 12/1/25 | 2,500 | 2,609 |
| | | | | | Georgia-Pacific LLC | 0.950% | 5/15/26 | 3,000 | 2,654 |
| | | | | | Georgia-Pacific LLC | 7.250% | 6/1/28 | 1,000 | 1,082 |
| | | | | | Georgia-Pacific LLC | 7.750% | 11/15/29 | 1,750 | 1,976 |
| | | | | | Georgia-Pacific LLC | 8.875% | 5/15/31 | 4,460 | 5,491 |
| | | | | | Huntsman International LLC | 4.500% | 5/1/29 | 6,479 | 5,932 |
| | | | | | Huntsman International LLC | 2.950% | 6/15/31 | 4,500 | 3,598 |
| | | | | | International Flavors & Fragrances Inc. | 4.450% | 9/26/28 | 4,050 | 3,802 |
| | | | | | International Flavors & Fragrances Inc. | 4.375% | 6/1/47 | 4,300 | 3,301 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|-------------------------------|--------|---------------|---------------------|-----------------------|
| International Flavors & Fragrances Inc. | 5.000% | 9/26/48 | 5,300 | 4,495 | Packaging Corp. of America | 3.050% | 10/1/51 | 7,400 | 4,901 |
| International Paper Co. | 5.000% | 9/15/35 | 4,094 | 3,924 | PPG Industries Inc. | 2.400% | 8/15/24 | 13,920 | 13,379 |
| International Paper Co. | 6.000% | 11/15/41 | 6,232 | 6,396 | PPG Industries Inc. | 1.200% | 3/15/26 | 7,500 | 6,722 |
| International Paper Co. | 4.800% | 6/15/44 | 15,873 | 14,035 | PPG Industries Inc. | 2.550% | 6/15/30 | 5,000 | 4,274 |
| International Paper Co. | 4.400% | 8/15/47 | 2,800 | 2,357 | Reliance Steel & Aluminum Co. | 1.300% | 8/15/25 | 1,500 | 1,371 |
| International Paper Co. | 4.350% | 8/15/48 | 3,300 | 2,782 | Reliance Steel & Aluminum Co. | 2.150% | 8/15/30 | 10,511 | 8,575 |
| Kinross Gold Corp. | 4.500% | 7/15/27 | 467 | 447 | Rio Tinto Alcan Inc. | 6.125% | 12/15/33 | 5,229 | 5,647 |
| Kinross Gold Corp. | 6.250% | 7/15/33 | 5,000 | 4,942 | Rio Tinto Alcan Inc. | 5.750% | 6/1/35 | 5,935 | 6,131 |
| Linde Inc. | 4.800% | 12/5/24 | 5,700 | 5,669 | Rio Tinto Finance USA Ltd. | 7.125% | 7/15/28 | 375 | 414 |
| Linde Inc. | 2.650% | 2/5/25 | 3,589 | 3,441 | Rio Tinto Finance USA Ltd. | 5.200% | 11/2/40 | 5,485 | 5,539 |
| Linde Inc. | 4.700% | 12/5/25 | 5,400 | 5,360 | Rio Tinto Finance USA Ltd. | 2.750% | 11/2/51 | 18,225 | 12,460 |
| Linde Inc. | 3.200% | 1/30/26 | 5,000 | 4,829 | Rio Tinto Finance USA plc | 5.000% | 3/9/33 | 11,900 | 12,002 |
| Linde Inc. | 1.100% | 8/10/30 | 5,700 | 4,537 | Rio Tinto Finance USA plc | 4.750% | 3/22/42 | 6,740 | 6,422 |
| Linde Inc. | 3.550% | 11/7/42 | 3,800 | 3,084 | Rio Tinto Finance USA plc | 4.125% | 8/21/42 | 8,500 | 7,467 |
| Linde Inc. | 2.000% | 8/10/50 | 5,000 | 2,865 | Rio Tinto Finance USA plc | 5.125% | 3/9/53 | 8,875 | 8,946 |
| Lubrizol Corp. | 6.500% | 10/1/34 | 420 | 491 | Rohm & Haas Co. | 7.850% | 7/15/29 | 2,637 | 2,931 |
| LYB International Finance BV | 5.250% | 7/15/43 | 9,574 | 8,717 | RPM International Inc. | 3.750% | 3/15/27 | 5,890 | 5,529 |
| LYB International Finance BV | 4.875% | 3/15/44 | 7,000 | 6,147 | RPM International Inc. | 4.550% | 3/1/29 | 2,575 | 2,416 |
| LYB International Finance III LLC | 1.250% | 10/1/25 | 2,600 | 2,352 | RPM International Inc. | 2.950% | 1/15/32 | 4,000 | 3,192 |
| LYB International Finance III LLC | 2.250% | 10/1/30 | 5,100 | 4,187 | RPM International Inc. | 5.250% | 6/1/45 | 3,892 | 3,459 |
| LYB International Finance III LLC | 5.625% | 5/15/33 | 5,607 | 5,608 | RPM International Inc. | 4.250% | 1/15/48 | 10,630 | 8,170 |
| LYB International Finance III LLC | 3.375% | 10/1/40 | 3,900 | 2,880 | Sherwin-Williams Co. | 4.050% | 8/8/24 | 1,700 | 1,673 |
| LYB International Finance III LLC | 4.200% | 10/15/49 | 6,460 | 4,946 | Sherwin-Williams Co. | 3.450% | 8/1/25 | 5,425 | 5,210 |
| LYB International Finance III LLC | 4.200% | 5/1/50 | 11,060 | 8,446 | Sherwin-Williams Co. | 4.250% | 8/8/25 | 1,600 | 1,566 |
| LYB International Finance III LLC | 3.625% | 4/1/51 | 22,018 | 15,280 | Sherwin-Williams Co. | 3.950% | 1/15/26 | 11,644 | 11,283 |
| LYB International Finance III LLC | 3.800% | 10/1/60 | 4,650 | 3,139 | Sherwin-Williams Co. | 3.450% | 6/1/27 | 14,800 | 13,959 |
| LyondellBasell Industries NV | 4.625% | 2/26/55 | 10,050 | 8,199 | Sherwin-Williams Co. | 2.950% | 8/15/29 | 22,000 | 19,456 |
| Martin Marietta Materials Inc. | 4.250% | 7/2/24 | 2,985 | 2,948 | Sherwin-Williams Co. | 2.200% | 3/15/32 | 5,350 | 4,320 |
| Martin Marietta Materials Inc. | 3.450% | 6/1/27 | 3,225 | 3,036 | Sherwin-Williams Co. | 4.000% | 12/15/42 | 1,000 | 808 |
| Martin Marietta Materials Inc. | 3.500% | 12/15/27 | 3,707 | 3,461 | Sherwin-Williams Co. | 4.550% | 8/1/45 | 1,590 | 1,359 |
| Martin Marietta Materials Inc. | 2.500% | 3/15/30 | 4,200 | 3,552 | Sherwin-Williams Co. | 4.500% | 6/1/47 | 15,367 | 13,467 |
| Martin Marietta Materials Inc. | 2.400% | 7/15/31 | 6,000 | 4,901 | Sherwin-Williams Co. | 3.800% | 8/15/49 | 5,138 | 3,975 |
| Martin Marietta Materials Inc. | 4.250% | 12/15/47 | 7,950 | 6,614 | Sherwin-Williams Co. | 3.300% | 5/15/50 | 6,700 | 4,754 |
| Martin Marietta Materials Inc. | 3.200% | 7/15/51 | 10,270 | 7,161 | Sherwin-Williams Co. | 2.900% | 3/15/52 | 5,250 | 3,380 |
| Mosaic Co. | 4.050% | 11/15/27 | 3,260 | 3,106 | Sonoco Products Co. | 2.250% | 2/1/27 | 8,500 | 7,590 |
| Mosaic Co. | 5.450% | 11/15/33 | 5,305 | 5,173 | Sonoco Products Co. | 3.125% | 5/1/30 | 6,675 | 5,822 |
| Mosaic Co. | 4.875% | 11/15/41 | 4,945 | 4,232 | Southern Copper Corp. | 3.875% | 4/23/25 | 3,600 | 3,497 |
| Mosaic Co. | 5.625% | 11/15/43 | 6,400 | 6,005 | Southern Copper Corp. | 7.500% | 7/27/35 | 9,725 | 11,290 |
| NewMarket Corp. | 2.700% | 3/18/31 | 5,000 | 4,091 | Southern Copper Corp. | 6.750% | 4/16/40 | 10,050 | 11,084 |
| Newmont Corp. | 2.800% | 10/1/29 | 15,830 | 13,643 | Southern Copper Corp. | 5.250% | 11/8/42 | 16,445 | 15,730 |
| Newmont Corp. | 2.250% | 10/1/30 | 11,300 | 9,279 | Southern Copper Corp. | 5.875% | 4/23/45 | 15,512 | 15,923 |
| Newmont Corp. | 2.600% | 7/15/32 | 13,600 | 11,104 | Steel Dynamics Inc. | 2.800% | 12/15/24 | 8,598 | 8,210 |
| Newmont Corp. | 5.875% | 4/1/35 | 1,080 | 1,105 | Steel Dynamics Inc. | 2.400% | 6/15/25 | 3,000 | 2,805 |
| Newmont Corp. | 6.250% | 10/1/39 | 18,056 | 19,084 | Steel Dynamics Inc. | 1.650% | 10/15/27 | 3,200 | 2,733 |
| Newmont Corp. | 4.875% | 3/15/42 | 8,739 | 8,120 | Steel Dynamics Inc. | 3.450% | 4/15/30 | 16,595 | 14,765 |
| Newmont Corp. | 5.450% | 6/9/44 | 5,894 | 5,791 | Steel Dynamics Inc. | 3.250% | 1/15/31 | 18,000 | 15,631 |
| Nucor Corp. | 3.950% | 5/23/25 | 2,160 | 2,096 | Steel Dynamics Inc. | 3.250% | 10/15/50 | 4,513 | 2,994 |
| Nucor Corp. | 2.000% | 6/1/25 | 12,204 | 11,413 | Suzano Austria GmbH | 2.500% | 9/15/28 | 500 | 425 |
| Nucor Corp. | 4.300% | 5/23/27 | 2,680 | 2,606 | Suzano Austria GmbH | 6.000% | 1/15/29 | 18,350 | 18,254 |
| Nucor Corp. | 3.950% | 5/1/28 | 2,700 | 2,565 | Suzano Austria GmbH | 5.000% | 1/15/30 | 7,450 | 6,983 |
| Nucor Corp. | 2.700% | 6/1/30 | 7,200 | 6,251 | Suzano Austria GmbH | 3.750% | 1/15/31 | 13,400 | 11,444 |
| Nucor Corp. | 3.125% | 4/1/32 | 6,000 | 5,194 | Suzano Austria GmbH | 3.125% | 1/15/32 | 15,950 | 12,782 |
| Nucor Corp. | 6.400% | 12/1/37 | 2,800 | 3,076 | Teck Resources Ltd. | 3.900% | 7/15/30 | 5,000 | 4,549 |
| Nucor Corp. | 3.850% | 4/1/52 | 5,000 | 3,940 | Teck Resources Ltd. | 6.000% | 8/15/40 | 7,344 | 7,166 |
| Nucor Corp. | 2.979% | 12/15/55 | 16,337 | 10,461 | Vale Overseas Ltd. | 3.750% | 7/8/30 | 27,100 | 23,888 |
| Nutrien Ltd. | 5.900% | 11/7/24 | 2,600 | 2,601 | Vale Overseas Ltd. | 6.125% | 6/12/33 | 13,050 | 13,081 |
| Nutrien Ltd. | 3.000% | 4/1/25 | 4,000 | 3,804 | Vale Overseas Ltd. | 8.250% | 1/17/34 | 500 | 582 |
| Nutrien Ltd. | 5.950% | 11/7/25 | 2,600 | 2,616 | Vale Overseas Ltd. | 6.875% | 11/21/36 | 17,269 | 18,123 |
| Nutrien Ltd. | 4.000% | 12/15/26 | 4,800 | 4,604 | Vale Overseas Ltd. | 6.875% | 11/10/39 | 23,215 | 24,355 |
| Nutrien Ltd. | 4.900% | 3/27/28 | 7,100 | 6,979 | Vale SA | 5.625% | 9/11/42 | 6,897 | 6,641 |
| Nutrien Ltd. | 2.950% | 5/13/30 | 13,542 | 11,788 | Vulcan Materials Co. | 4.500% | 4/1/25 | 2,750 | 2,697 |
| Nutrien Ltd. | 4.125% | 3/15/35 | 5,525 | 4,849 | Vulcan Materials Co. | 3.900% | 4/1/27 | 2,689 | 2,585 |
| Nutrien Ltd. | 5.625% | 12/1/40 | 4,875 | 4,724 | Vulcan Materials Co. | 3.500% | 6/1/30 | 5,454 | 4,929 |
| Nutrien Ltd. | 4.900% | 6/1/43 | 6,810 | 6,099 | Vulcan Materials Co. | 4.500% | 6/15/47 | 9,737 | 8,467 |
| Nutrien Ltd. | 5.250% | 1/15/45 | 4,308 | 3,995 | Westlake Corp. | 3.600% | 8/15/26 | 7804 | 7,345 |
| Nutrien Ltd. | 5.000% | 4/1/49 | 11,246 | 10,138 | Westlake Corp. | 3.375% | 6/15/30 | 3,000 | 2,608 |
| Nutrien Ltd. | 3.950% | 5/13/50 | 6,000 | 4,603 | Westlake Corp. | 2.875% | 8/15/41 | 3,600 | 2,401 |
| Nutrien Ltd. | 5.800% | 3/27/53 | 10,641 | 10,680 | Westlake Corp. | 5.000% | 8/15/46 | 13,510 | 11,715 |
| Packaging Corp. of America | 3.650% | 9/15/24 | 6,570 | 6,412 | Westlake Corp. | 4.375% | 11/15/47 | 975 | 770 |
| Packaging Corp. of America | 3.400% | 12/15/27 | 3,700 | 3,447 | Westlake Corp. | 3.125% | 8/15/51 | 6,300 | 3,950 |
| Packaging Corp. of America | 3.000% | 12/15/29 | 12,703 | 11,087 | WestRock MWW LLC | 3.375% | 8/15/61 | 4,700 | 2,865 |
| Packaging Corp. of America | 4.050% | 12/15/49 | 2,900 | 2,306 | WestRock MWW LLC | 8.200% | 1/15/30 | 4,304 | 4,935 |
| | | | | | WestRock MWW LLC | 7.950% | 2/15/31 | 3,000 | 3,411 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--------------------------------------|--------|---------------|---------------------|-----------------------|---|-------------------------------------|---------------|---------------------|-----------------------|--------|
| WRKCo Inc. | 3.000% | 9/15/24 | 10,620 | 10,237 | | American Tower Corp. | 3.700% | 10/15/49 | 11,082 | 7,958 |
| WRKCo Inc. | 3.750% | 3/15/25 | 14,789 | 14,245 | | American Tower Corp. | 3.100% | 6/15/50 | 8,975 | 5,876 |
| WRKCo Inc. | 4.650% | 3/15/26 | 10,545 | 10,239 | | American Tower Corp. | 2.950% | 1/15/51 | 7,192 | 4,551 |
| WRKCo Inc. | 3.375% | 9/15/27 | 9,950 | 9,136 | 3 | AvalonBay Communities Inc. | 3.500% | 11/15/24 | 2,447 | 2,374 |
| WRKCo Inc. | 4.000% | 3/15/28 | 5,375 | 5,007 | 3 | AvalonBay Communities Inc. | 3.450% | 6/1/25 | 4,295 | 4,135 |
| WRKCo Inc. | 3.900% | 6/1/28 | 2,300 | 2,145 | 3 | AvalonBay Communities Inc. | 2.950% | 5/11/26 | 10,330 | 9,725 |
| WRKCo Inc. | 4.900% | 3/15/29 | 12,040 | 11,646 | 3 | AvalonBay Communities Inc. | 2.900% | 10/15/26 | 4,750 | 4,392 |
| WRKCo Inc. | 4.200% | 6/1/32 | 4,550 | 4,143 | 3 | AvalonBay Communities Inc. | 3.350% | 5/15/27 | 7,500 | 7,008 |
| WRKCo Inc. | 3.000% | 6/15/33 | 4,000 | 3,260 | 3 | AvalonBay Communities Inc. | 3.200% | 1/15/28 | 4,175 | 3,849 |
| Yamana Gold Inc. | 2.630% | 8/15/31 | 4,000 | 3,118 | 3 | AvalonBay Communities Inc. | 1.900% | 12/1/28 | 2,000 | 1,696 |
| | | | | 1,881,875 | 3 | AvalonBay Communities Inc. | 2.300% | 3/1/30 | 11,600 | 9,726 |
| Real Estate (1.0%) | | | | | 3 | AvalonBay Communities Inc. | 2.450% | 1/15/31 | 2,360 | 1,979 |
| Agree LP | 2.000% | 6/15/28 | 7,475 | 6,226 | | AvalonBay Communities Inc. | 2.050% | 1/15/32 | 20,000 | 16,055 |
| Agree LP | 4.800% | 10/1/32 | 2,700 | 2,510 | 3 | AvalonBay Communities Inc. | 5.000% | 2/15/33 | 6,500 | 6,478 |
| Agree LP | 2.600% | 6/15/33 | 3,650 | 2,811 | 3 | AvalonBay Communities Inc. | 3.900% | 10/15/46 | 2,755 | 2,134 |
| Alexandria Real Estate Equities Inc. | 3.450% | 4/30/25 | 17,199 | 16,479 | 3 | AvalonBay Communities Inc. | 4.150% | 7/1/47 | 1,000 | 825 |
| Alexandria Real Estate Equities Inc. | 4.300% | 1/15/26 | 9,089 | 8,778 | | Boston Properties LP | 3.200% | 1/15/25 | 15,121 | 14,342 |
| Alexandria Real Estate Equities Inc. | 3.800% | 4/15/26 | 11,430 | 10,943 | | Boston Properties LP | 3.650% | 2/1/26 | 7,250 | 6,742 |
| Alexandria Real Estate Equities Inc. | 3.950% | 1/15/28 | 4,030 | 3,761 | | Boston Properties LP | 2.750% | 10/1/26 | 17,059 | 15,108 |
| Alexandria Real Estate Equities Inc. | 4.500% | 7/30/29 | 2,375 | 2,248 | | Boston Properties LP | 6.750% | 12/1/27 | 19,000 | 19,208 |
| Alexandria Real Estate Equities Inc. | 2.750% | 12/15/29 | 1,046 | 890 | | Boston Properties LP | 4.500% | 12/1/28 | 4,700 | 4,321 |
| Alexandria Real Estate Equities Inc. | 4.700% | 7/1/30 | 6,725 | 6,391 | | Boston Properties LP | 3.400% | 6/21/29 | 5,940 | 5,002 |
| Alexandria Real Estate Equities Inc. | 4.900% | 12/15/30 | 6,213 | 6,014 | | Boston Properties LP | 2.900% | 3/15/30 | 10,914 | 8,819 |
| Alexandria Real Estate Equities Inc. | 3.375% | 8/15/31 | 13,500 | 11,584 | | Boston Properties LP | 3.250% | 1/30/31 | 8,430 | 6,861 |
| Alexandria Real Estate Equities Inc. | 2.000% | 5/18/32 | 5,900 | 4,464 | | Boston Properties LP | 6.500% | 1/15/34 | 3,920 | 3,945 |
| Alexandria Real Estate Equities Inc. | 1.875% | 2/1/33 | 24,555 | 17,969 | | Brandywine Operating Partnership LP | 3.950% | 11/15/27 | 17,952 | 14,243 |
| Alexandria Real Estate Equities Inc. | 4.750% | 4/15/35 | 3,400 | 3,151 | | Brixmor Operating Partnership LP | 3.850% | 2/1/25 | 12,425 | 11,912 |
| Alexandria Real Estate Equities Inc. | 4.850% | 4/15/49 | 2,525 | 2,125 | | Brixmor Operating Partnership LP | 4.125% | 6/15/26 | 15,188 | 14,209 |
| Alexandria Real Estate Equities Inc. | 4.000% | 2/1/50 | 8,311 | 6,208 | | Brixmor Operating Partnership LP | 3.900% | 3/15/27 | 7,225 | 6,646 |
| Alexandria Real Estate Equities Inc. | 3.550% | 3/15/52 | 17,000 | 11,627 | | Brixmor Operating Partnership LP | 2.250% | 4/1/28 | 3,394 | 2,861 |
| American Assets Trust LP | 3.375% | 2/1/31 | 4,996 | 3,913 | | Brixmor Operating Partnership LP | 4.125% | 5/15/29 | 5,000 | 4,461 |
| American Homes 4 Rent LP | 4.250% | 2/15/28 | 2,015 | 1,898 | | Brixmor Operating Partnership LP | 4.050% | 7/1/30 | 18,093 | 16,333 |
| American Homes 4 Rent LP | 4.900% | 2/15/29 | 2,980 | 2,857 | | Brixmor Operating Partnership LP | 2.500% | 8/16/31 | 5,000 | 3,893 |
| American Homes 4 Rent LP | 3.625% | 4/15/32 | 8,219 | 7,120 | | Broadstone Net Lease LLC | 2.600% | 9/15/31 | 2,425 | 1,743 |
| American Homes 4 Rent LP | 3.375% | 7/15/51 | 3,000 | 1,962 | | Camden Property Trust | 4.100% | 10/15/28 | 5,475 | 5,200 |
| American Tower Corp. | 2.950% | 1/15/25 | 2,700 | 2,582 | | Camden Property Trust | 3.150% | 7/1/29 | 10,165 | 9,018 |
| American Tower Corp. | 2.400% | 3/15/25 | 7,485 | 7,057 | | Camden Property Trust | 2.800% | 5/15/30 | 27,145 | 23,632 |
| American Tower Corp. | 4.000% | 6/1/25 | 3,822 | 3,693 | | Camden Property Trust | 3.350% | 11/1/49 | 1,550 | 1,128 |
| American Tower Corp. | 1.300% | 9/15/25 | 4,375 | 3,965 | | CBRE Services Inc. | 4.875% | 3/1/26 | 8,208 | 7,970 |
| American Tower Corp. | 4.400% | 2/15/26 | 5,000 | 4,860 | | CBRE Services Inc. | 2.500% | 4/1/31 | 5,000 | 4,011 |
| American Tower Corp. | 1.600% | 4/15/26 | 7,300 | 6,547 | | CBRE Services Inc. | 5.950% | 8/15/34 | 9,000 | 8,914 |
| American Tower Corp. | 1.450% | 9/15/26 | 6,000 | 5,285 | | Corporate Office Properties LP | 2.250% | 3/15/26 | 1,500 | 1,324 |
| American Tower Corp. | 3.375% | 10/15/26 | 18,670 | 17,454 | | Corporate Office Properties LP | 2.750% | 4/15/31 | 5,100 | 3,879 |
| American Tower Corp. | 3.125% | 1/15/27 | 20,295 | 18,711 | | Corporate Office Properties LP | 2.900% | 12/1/33 | 10,650 | 7,417 |
| American Tower Corp. | 3.650% | 3/15/27 | 6,000 | 5,623 | | Crown Castle Inc. | 3.200% | 9/1/24 | 7,750 | 7,510 |
| American Tower Corp. | 3.550% | 7/15/27 | 7,860 | 7,295 | | Crown Castle Inc. | 1.350% | 7/15/25 | 4,000 | 3,662 |
| American Tower Corp. | 3.600% | 1/15/28 | 2,219 | 2,049 | | Crown Castle Inc. | 4.450% | 2/15/26 | 12,670 | 12,354 |
| American Tower Corp. | 1.500% | 1/31/28 | 8,680 | 7,293 | | Crown Castle Inc. | 3.700% | 6/15/26 | 19,130 | 18,189 |
| American Tower Corp. | 5.250% | 7/15/28 | 4,000 | 3,962 | | Crown Castle Inc. | 1.050% | 7/15/26 | 10,000 | 8,773 |
| American Tower Corp. | 3.950% | 3/15/29 | 10,750 | 9,919 | | Crown Castle Inc. | 4.000% | 3/1/27 | 2,275 | 2,166 |
| American Tower Corp. | 3.800% | 8/15/29 | 13,110 | 11,985 | | Crown Castle Inc. | 2.900% | 3/15/27 | 3,060 | 2,801 |
| American Tower Corp. | 2.900% | 1/15/30 | 8,090 | 6,989 | | Crown Castle Inc. | 3.650% | 9/1/27 | 10,000 | 9,348 |
| American Tower Corp. | 2.100% | 6/15/30 | 7,000 | 5,669 | | Crown Castle Inc. | 3.800% | 2/15/28 | 13,200 | 12,326 |
| American Tower Corp. | 1.875% | 10/15/30 | 7,500 | 5,930 | | Crown Castle Inc. | 4.800% | 9/1/28 | 7,000 | 6,802 |
| American Tower Corp. | 2.300% | 9/15/31 | 7,000 | 5,572 | | Crown Castle Inc. | 4.300% | 2/15/29 | 5,827 | 5,486 |
| American Tower Corp. | 4.050% | 3/15/32 | 6,000 | 5,458 | | Crown Castle Inc. | 3.100% | 11/15/29 | 5,175 | 4,513 |
| American Tower Corp. | 5.550% | 7/15/33 | 31,000 | 31,223 | | Crown Castle Inc. | 3.300% | 7/1/30 | 12,780 | 11,316 |
| | | | | | | Crown Castle Inc. | 2.250% | 1/15/31 | 12,591 | 10,272 |
| | | | | | | Crown Castle Inc. | 2.100% | 4/1/31 | 12,000 | 9,602 |
| | | | | | | Crown Castle Inc. | 2.500% | 7/15/31 | 8,000 | 6,578 |
| | | | | | | Crown Castle Inc. | 5.100% | 5/1/33 | 10,460 | 10,291 |
| | | | | | | Crown Castle Inc. | 2.900% | 4/1/41 | 8,500 | 5,954 |
| | | | | | | Crown Castle Inc. | 4.750% | 5/15/47 | 5,200 | 4,459 |
| | | | | | | Crown Castle Inc. | 5.200% | 2/15/49 | 7,750 | 7,166 |
| | | | | | | Crown Castle Inc. | 4.000% | 11/15/49 | 6,000 | 4,587 |
| | | | | | | Crown Castle Inc. | 4.150% | 7/1/50 | 4,671 | 3,705 |
| | | | | | | Crown Castle Inc. | 3.250% | 1/15/51 | 7,900 | 5,403 |
| | | | | | | CubeSmart LP | 4.000% | 11/15/25 | 1,375 | 1,304 |
| | | | | | | CubeSmart LP | 3.125% | 9/1/26 | 5,425 | 4,995 |
| | | | | | | CubeSmart LP | 2.250% | 12/15/28 | 7,100 | 5,994 |
| | | | | | | CubeSmart LP | 4.375% | 2/15/29 | 1,925 | 1,808 |
| | | | | | | CubeSmart LP | 3.000% | 2/15/30 | 1,850 | 1,585 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|-------------------------------|--------|---------------|---------------------|-----------------------|---|---|---------------|---------------------|-----------------------|--------|
| CubeSmart LP | 2.000% | 2/15/31 | 600 | 468 | | Highwoods Realty LP | 4.125% | 3/15/28 | 3,000 | 2,628 |
| CubeSmart LP | 2.500% | 2/15/32 | 10,330 | 8,204 | | Highwoods Realty LP | 3.050% | 2/15/30 | 11,000 | 8,544 |
| Digital Realty Trust LP | 3.700% | 8/15/27 | 5,350 | 4,938 | | Highwoods Realty LP | 2.600% | 2/1/31 | 11,053 | 8,105 |
| Digital Realty Trust LP | 5.550% | 1/15/28 | 4,100 | 4,051 | 3 | Host Hotels & Resorts LP | 4.000% | 6/15/25 | 6,328 | 6,083 |
| Digital Realty Trust LP | 4.450% | 7/15/28 | 8,283 | 7,780 | 3 | Host Hotels & Resorts LP | 3.375% | 12/15/29 | 5,270 | 4,511 |
| Digital Realty Trust LP | 3.600% | 7/1/29 | 18,375 | 16,354 | 3 | Host Hotels & Resorts LP | 3.500% | 9/15/30 | 14,000 | 11,880 |
| EPR Properties | 4.500% | 4/1/25 | 669 | 633 | 3 | Host Hotels & Resorts LP | 2.900% | 12/15/31 | 5,000 | 3,949 |
| EPR Properties | 4.500% | 6/1/27 | 5,070 | 4,555 | | Hudson Pacific Properties LP | 3.950% | 11/1/27 | 2,500 | 1,826 |
| EPR Properties | 3.750% | 8/15/29 | 3,432 | 2,803 | | Hudson Pacific Properties LP | 5.950% | 2/15/28 | 3,100 | 2,478 |
| EPR Properties | 3.600% | 11/15/31 | 1,000 | 781 | | Hudson Pacific Properties LP | 4.650% | 4/1/29 | 1,500 | 1,064 |
| Equinix Inc. | 2.625% | 11/18/24 | 13,750 | 13,149 | | Hudson Pacific Properties LP | 3.250% | 1/15/30 | 2,585 | 1,634 |
| Equinix Inc. | 1.250% | 7/15/25 | 4,000 | 3,653 | | Invitation Homes Operating Partnership LP | 2.300% | 11/15/28 | 3,780 | 3,217 |
| Equinix Inc. | 1.000% | 9/15/25 | 3,000 | 2,711 | | Invitation Homes Operating Partnership LP | 2.000% | 8/15/31 | 3,000 | 2,326 |
| Equinix Inc. | 1.450% | 5/15/26 | 3,000 | 2,682 | | Invitation Homes Operating Partnership LP | 4.150% | 4/15/32 | 7,000 | 6,302 |
| Equinix Inc. | 2.900% | 11/18/26 | 10,000 | 9,174 | | Invitation Homes Operating Partnership LP | 2.700% | 1/15/34 | 9,005 | 6,837 |
| Equinix Inc. | 1.800% | 7/15/27 | 13,000 | 11,264 | | Kilroy Realty LP | 3.450% | 12/15/24 | 2,000 | 1,898 |
| Equinix Inc. | 1.550% | 3/15/28 | 3,000 | 2,516 | | Kilroy Realty LP | 4.375% | 10/1/25 | 800 | 749 |
| Equinix Inc. | 2.000% | 5/15/28 | 4,000 | 3,407 | | Kilroy Realty LP | 4.750% | 12/15/28 | 2,150 | 1,905 |
| Equinix Inc. | 3.200% | 11/18/29 | 24,025 | 21,137 | | Kilroy Realty LP | 4.250% | 8/15/29 | 2,975 | 2,528 |
| Equinix Inc. | 2.150% | 7/15/30 | 12,000 | 9,710 | | Kilroy Realty LP | 3.050% | 2/15/30 | 10,025 | 7,854 |
| Equinix Inc. | 2.500% | 5/15/31 | 7,950 | 6,472 | | Kilroy Realty LP | 2.500% | 11/15/32 | 3,850 | 2,696 |
| Equinix Inc. | 3.000% | 7/15/50 | 5,500 | 3,581 | | Kilroy Realty LP | 2.650% | 11/15/33 | 16,850 | 11,487 |
| Equinix Inc. | 2.950% | 9/15/51 | 5,485 | 3,482 | | Kimco Realty OP LLC | 4.450% | 1/15/24 | 600 | 592 |
| Equinix Inc. | 3.400% | 2/15/52 | 9,000 | 6,318 | | Kimco Realty OP LLC | 3.300% | 2/1/25 | 3,125 | 2,990 |
| ERP Operating LP | 3.375% | 6/1/25 | 300 | 288 | | Kimco Realty OP LLC | 3.850% | 6/1/25 | 900 | 853 |
| ERP Operating LP | 2.850% | 11/1/26 | 13,030 | 12,055 | | Kimco Realty OP LLC | 2.800% | 10/1/26 | 1,893 | 1,729 |
| ERP Operating LP | 3.500% | 3/1/28 | 7,000 | 6,490 | | Kimco Realty OP LLC | 1.900% | 3/1/28 | 16,200 | 13,647 |
| ERP Operating LP | 4.150% | 12/1/28 | 8,100 | 7,698 | | Kimco Realty OP LLC | 2.700% | 10/1/30 | 4,000 | 3,301 |
| ERP Operating LP | 3.000% | 7/1/29 | 11,195 | 9,870 | | Kimco Realty OP LLC | 2.250% | 12/1/31 | 3,000 | 2,337 |
| ERP Operating LP | 2.500% | 2/15/30 | 10,000 | 8,519 | | Kimco Realty OP LLC | 3.200% | 4/1/32 | 5,868 | 4,869 |
| ERP Operating LP | 4.500% | 7/1/44 | 4,700 | 4,114 | | Kimco Realty OP LLC | 4.600% | 2/1/33 | 7860 | 7,277 |
| ERP Operating LP | 4.500% | 6/1/45 | 3,750 | 3,142 | | Kimco Realty OP LLC | 4.250% | 4/1/45 | 325 | 247 |
| ERP Operating LP | 4.000% | 8/1/47 | 2,775 | 2,173 | | Kimco Realty OP LLC | 4.125% | 12/1/46 | 400 | 297 |
| Essential Properties LP | 2.950% | 7/15/31 | 3,900 | 2,924 | | Kimco Realty OP LLC | 4.450% | 9/1/47 | 3,050 | 2,470 |
| Essex Portfolio LP | 3.875% | 5/1/24 | 1,575 | 1,545 | | Kimco Realty OP LLC | 3.700% | 10/1/49 | 6,021 | 4,288 |
| Essex Portfolio LP | 3.500% | 4/1/25 | 8,950 | 8,608 | | Kite Realty Group LP | 4.000% | 10/1/26 | 7,900 | 7,171 |
| Essex Portfolio LP | 3.375% | 4/15/26 | 9,915 | 9,389 | | Kite Realty Group Trust | 4.750% | 9/15/30 | 3,000 | 2,715 |
| Essex Portfolio LP | 1.700% | 3/1/28 | 4,000 | 3,378 | | Life Storage LP | 3.500% | 7/1/26 | 9,625 | 9,048 |
| Essex Portfolio LP | 4.000% | 3/1/29 | 4,965 | 4,586 | | Life Storage LP | 3.875% | 12/15/27 | 1,000 | 929 |
| Essex Portfolio LP | 3.000% | 1/15/30 | 9,630 | 8,242 | | Life Storage LP | 4.000% | 6/15/29 | 1,950 | 1,765 |
| Essex Portfolio LP | 1.650% | 1/15/31 | 2,500 | 1,897 | | Life Storage LP | 2.200% | 10/15/30 | 2,500 | 1,996 |
| Essex Portfolio LP | 2.550% | 6/15/31 | 680 | 549 | | Life Storage LP | 2.400% | 10/15/31 | 9,000 | 7,131 |
| Essex Portfolio LP | 2.650% | 3/15/32 | 7,260 | 5,845 | | LXP Industrial Trust | 2.700% | 9/15/30 | 2,500 | 1,996 |
| Essex Portfolio LP | 4.500% | 3/15/48 | 6,839 | 5,596 | | LXP Industrial Trust | 2.375% | 10/1/31 | 6,000 | 4,561 |
| Essex Portfolio LP | 2.650% | 9/1/50 | 5,089 | 2,871 | | Mid-America Apartments LP | 4.000% | 11/15/25 | 75 | 73 |
| Extra Space Storage LP | 5.700% | 4/1/28 | 6,000 | 5,996 | | Mid-America Apartments LP | 1.100% | 9/15/26 | 8,897 | 7,767 |
| Extra Space Storage LP | 2.550% | 6/1/31 | 4,250 | 3,441 | | Mid-America Apartments LP | 3.600% | 6/1/27 | 11,338 | 10,725 |
| Extra Space Storage LP | 2.350% | 3/15/32 | 15,425 | 12,072 | | Mid-America Apartments LP | 3.950% | 3/15/29 | 4,535 | 4,281 |
| Federal Realty OP LP | 3.250% | 7/15/27 | 4,725 | 4,284 | | Mid-America Apartments LP | 2.750% | 3/15/30 | 5,245 | 4,563 |
| Federal Realty OP LP | 5.375% | 5/1/28 | 4,400 | 4,328 | | Mid-America Apartments LP | 1.700% | 2/15/31 | 5,000 | 3,957 |
| Federal Realty OP LP | 3.200% | 6/15/29 | 3,350 | 2,901 | | Mid-America Apartments LP | 2.875% | 9/15/51 | 2,400 | 1,557 |
| Federal Realty OP LP | 3.500% | 6/1/30 | 2,000 | 1,744 | | National Health Investors Inc. | 3.000% | 2/1/31 | 8,500 | 6,530 |
| Federal Realty OP LP | 4.500% | 12/1/44 | 6,600 | 5,178 | | NNN REIT Inc. | 4.000% | 11/15/25 | 3,145 | 2,994 |
| GLP Capital LP | 5.250% | 6/1/25 | 9,354 | 9,163 | | NNN REIT Inc. | 3.600% | 12/15/26 | 2,475 | 2,302 |
| GLP Capital LP | 5.375% | 4/15/26 | 10,406 | 10,192 | | NNN REIT Inc. | 3.500% | 10/15/27 | 1,050 | 963 |
| GLP Capital LP | 5.750% | 6/1/28 | 4,750 | 4,640 | | NNN REIT Inc. | 4.300% | 10/15/28 | 2,500 | 2,332 |
| GLP Capital LP | 5.300% | 1/15/29 | 6,225 | 5,931 | | NNN REIT Inc. | 2.500% | 4/15/30 | 8,375 | 6,965 |
| GLP Capital LP | 4.000% | 1/15/30 | 6,750 | 5,851 | | NNN REIT Inc. | 4.800% | 10/15/48 | 2,275 | 1,885 |
| GLP Capital LP | 4.000% | 1/15/31 | 5,000 | 4,323 | | NNN REIT Inc. | 3.100% | 4/15/50 | 8,375 | 5,142 |
| Healthcare Realty Holdings LP | 3.500% | 8/1/26 | 3,300 | 3,039 | | NNN REIT Inc. | 3.500% | 4/15/51 | 7,200 | 4,862 |
| Healthcare Realty Holdings LP | 3.750% | 7/1/27 | 4,475 | 4,133 | | NNN REIT Inc. | 3.000% | 4/15/52 | 5,000 | 3,021 |
| Healthcare Realty Holdings LP | 3.625% | 1/15/28 | 4,810 | 4,288 | | Omega Healthcare Investors Inc. | 4.500% | 1/15/25 | 6,765 | 6,501 |
| Healthcare Realty Holdings LP | 3.100% | 2/15/30 | 3,405 | 2,896 | | Omega Healthcare Investors Inc. | 5.250% | 1/15/26 | 5,250 | 5,049 |
| Healthcare Realty Holdings LP | 2.000% | 3/15/31 | 14,900 | 11,437 | | Omega Healthcare Investors Inc. | 4.500% | 4/1/27 | 8,445 | 7,866 |
| Healthpeak OP LLC | 3.400% | 2/1/25 | 2,596 | 2,495 | | Omega Healthcare Investors Inc. | 4.750% | 1/15/28 | 3,984 | 3,637 |
| Healthpeak OP LLC | 4.000% | 6/1/25 | 388 | 374 | | Omega Healthcare Investors Inc. | 3.625% | 10/1/29 | 7,173 | 5,890 |
| Healthpeak OP LLC | 3.250% | 7/15/26 | 5,000 | 4,661 | | Omega Healthcare Investors Inc. | 3.375% | 2/1/31 | 22,979 | 18,241 |
| Healthpeak OP LLC | 3.500% | 7/15/29 | 11,270 | 10,105 | | Omega Healthcare Investors Inc. | 3.250% | 4/15/33 | 4,500 | 3,351 |
| Healthpeak OP LLC | 3.000% | 1/15/30 | 10,300 | 8,950 | | Phillips Edison Grocery Center Operating Partnership I LP | 2.625% | 11/15/31 | 7,500 | 5,576 |
| Healthpeak OP LLC | 2.875% | 1/15/31 | 5,000 | 4,222 | | | | | | |
| Healthpeak OP LLC | 5.250% | 12/15/32 | 6,700 | 6,544 | | | | | | |
| Healthpeak OP LLC | 6.750% | 2/1/41 | 1,496 | 1,583 | | | | | | |
| Highwoods Realty LP | 3.875% | 3/1/27 | 13,850 | 12,512 | | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|-----------------------------------|--------|---------------|---------------------|-----------------------|---|------------------------------|---------------|---------------------|-----------------------|--------|
| Physicians Realty LP | 4.300% | 3/15/27 | 12,645 | 11,908 | | Simon Property Group LP | 1.375% | 1/15/27 | 2,500 | 2,192 |
| Physicians Realty LP | 3.950% | 1/15/28 | 3,000 | 2,743 | | Simon Property Group LP | 3.375% | 6/15/27 | 17,557 | 16,320 |
| Physicians Realty LP | 2.625% | 11/1/31 | 10,000 | 7,780 | | Simon Property Group LP | 3.375% | 12/1/27 | 4,700 | 4,351 |
| Piedmont Operating Partnership LP | 4.450% | 3/15/24 | 1,750 | 1,710 | | Simon Property Group LP | 1.750% | 2/1/28 | 10,250 | 8,785 |
| Piedmont Operating Partnership LP | 3.150% | 8/15/30 | 4,637 | 3,389 | | Simon Property Group LP | 2.450% | 9/13/29 | 22,561 | 19,044 |
| Piedmont Operating Partnership LP | 2.750% | 4/1/32 | 3,000 | 2,022 | | Simon Property Group LP | 2.650% | 7/15/30 | 11,500 | 9,787 |
| Prologis LP | 3.250% | 6/30/26 | 4,050 | 3,839 | | Simon Property Group LP | 2.200% | 2/1/31 | 6,800 | 5,460 |
| Prologis LP | 3.250% | 10/1/26 | 3,825 | 3,622 | | Simon Property Group LP | 2.250% | 1/15/32 | 8,435 | 6,593 |
| Prologis LP | 2.125% | 4/15/27 | 8,100 | 7,306 | | Simon Property Group LP | 2.650% | 2/1/32 | 7,500 | 6,099 |
| Prologis LP | 4.875% | 6/15/28 | 5,120 | 5,079 | | Simon Property Group LP | 6.750% | 2/1/40 | 7,250 | 7,887 |
| Prologis LP | 3.875% | 9/15/28 | 2,500 | 2,366 | | Simon Property Group LP | 4.750% | 3/15/42 | 1,448 | 1,266 |
| Prologis LP | 4.000% | 9/15/28 | 2,025 | 1,943 | | Simon Property Group LP | 4.250% | 10/1/44 | 2,613 | 2,090 |
| Prologis LP | 4.375% | 2/1/29 | 4,000 | 3,841 | | Simon Property Group LP | 4.250% | 11/30/46 | 4,700 | 3,720 |
| Prologis LP | 2.875% | 11/15/29 | 1,000 | 878 | | Simon Property Group LP | 3.250% | 9/13/49 | 9,633 | 6,468 |
| Prologis LP | 2.250% | 4/15/30 | 14,009 | 11,904 | | Simon Property Group LP | 3.800% | 7/15/50 | 10,450 | 7,731 |
| Prologis LP | 1.750% | 7/1/30 | 9,000 | 7,240 | | Simon Property Group LP | 5.850% | 3/8/53 | 7,333 | 7,288 |
| Prologis LP | 1.250% | 10/15/30 | 8,000 | 6,209 | | SITE Centers Corp. | 3.900% | 8/15/24 | 9,955 | 9,560 |
| Prologis LP | 1.750% | 2/1/31 | 2,000 | 1,596 | | SITE Centers Corp. | 3.625% | 2/1/25 | 5,900 | 5,553 |
| Prologis LP | 1.625% | 3/15/31 | 8,377 | 6,622 | | SITE Centers Corp. | 4.250% | 2/1/26 | 1,700 | 1,597 |
| Prologis LP | 2.250% | 1/15/32 | 6,750 | 5,455 | | SITE Centers Corp. | 4.700% | 6/1/27 | 11,350 | 10,448 |
| Prologis LP | 4.750% | 6/15/33 | 9,700 | 9,479 | | Spirit Realty LP | 3.200% | 1/15/27 | 445 | 401 |
| Prologis LP | 4.375% | 9/15/48 | 3,500 | 2,992 | | Spirit Realty LP | 2.100% | 3/15/28 | 5,000 | 4,203 |
| Prologis LP | 3.050% | 3/1/50 | 4,800 | 3,312 | | Spirit Realty LP | 4.000% | 7/15/29 | 2,650 | 2,347 |
| Prologis LP | 3.000% | 4/15/50 | 2,089 | 1,421 | | Spirit Realty LP | 3.200% | 2/15/31 | 4,522 | 3,698 |
| Prologis LP | 2.125% | 10/15/50 | 11,618 | 6,531 | | Spirit Realty LP | 2.700% | 2/15/32 | 4,050 | 3,094 |
| Prologis LP | 5.250% | 6/15/53 | 10,200 | 10,011 | | STORE Capital Corp. | 4.500% | 3/15/28 | 2,195 | 1,922 |
| Public Storage | 0.875% | 2/15/26 | 2,600 | 2,332 | | STORE Capital Corp. | 4.625% | 3/15/29 | 10,500 | 8,841 |
| Public Storage | 1.500% | 11/9/26 | 2,000 | 1,792 | | STORE Capital Corp. | 2.750% | 11/18/30 | 1,500 | 1,082 |
| Public Storage | 3.094% | 9/15/27 | 6,600 | 6,157 | | Sun Communities Operating LP | 4.200% | 4/15/32 | 20,574 | 17,987 |
| Public Storage | 1.850% | 5/1/28 | 7,000 | 6,083 | | Sun Communities Operating LP | 5.700% | 1/15/33 | 3,100 | 3,033 |
| Public Storage | 1.950% | 11/9/28 | 4,996 | 4,288 | | Tanger Properties LP | 3.125% | 9/1/26 | 4,710 | 4,179 |
| Public Storage | 3.385% | 5/1/29 | 4,855 | 4,485 | 3 | Tanger Properties LP | 3.875% | 7/15/27 | 2,600 | 2,340 |
| Public Storage | 2.300% | 5/1/31 | 7,600 | 6,335 | 3 | Tanger Properties LP | 2.750% | 9/1/31 | 5,000 | 3,624 |
| Public Storage | 2.250% | 11/9/31 | 5,000 | 4,100 | 3 | UDR Inc. | 2.950% | 9/1/26 | 7,465 | 6,827 |
| Rayonier LP | 2.750% | 5/17/31 | 2,000 | 1,611 | 3 | UDR Inc. | 3.500% | 7/1/27 | 5,250 | 4,909 |
| Realty Income Corp. | 3.875% | 7/15/24 | 1,950 | 1,907 | 3 | UDR Inc. | 3.500% | 1/15/28 | 5,075 | 4,620 |
| Realty Income Corp. | 3.875% | 4/15/25 | 6,840 | 6,624 | 3 | UDR Inc. | 3.000% | 8/15/31 | 3,500 | 2,974 |
| Realty Income Corp. | 4.625% | 11/1/25 | 5,883 | 5,791 | | UDR Inc. | 2.100% | 8/1/32 | 1,500 | 1,141 |
| Realty Income Corp. | 0.750% | 3/15/26 | 3,811 | 3,350 | | UDR Inc. | 1.900% | 3/15/33 | 9,940 | 7,349 |
| Realty Income Corp. | 4.875% | 6/1/26 | 2,925 | 2,895 | | UDR Inc. | 2.100% | 6/15/33 | 3,950 | 2,924 |
| Realty Income Corp. | 4.125% | 10/15/26 | 10,420 | 9,991 | | UDR Inc. | 3.100% | 11/1/34 | 3,335 | 2,662 |
| Realty Income Corp. | 3.000% | 1/15/27 | 5,200 | 4,804 | | Ventas Realty LP | 2.650% | 1/15/25 | 3,610 | 3,400 |
| Realty Income Corp. | 3.950% | 8/15/27 | 4,350 | 4,135 | | Ventas Realty LP | 3.500% | 2/1/25 | 8,000 | 7,662 |
| Realty Income Corp. | 3.400% | 1/15/28 | 6,000 | 5,534 | | Ventas Realty LP | 4.125% | 1/15/26 | 1,825 | 1,745 |
| Realty Income Corp. | 3.650% | 1/15/28 | 7,725 | 7,211 | | Ventas Realty LP | 3.250% | 10/15/26 | 9,075 | 8,319 |
| Realty Income Corp. | 2.200% | 6/15/28 | 3,945 | 3,412 | | Ventas Realty LP | 3.850% | 4/1/27 | 2,075 | 1,942 |
| Realty Income Corp. | 3.250% | 6/15/29 | 4,053 | 3,624 | | Ventas Realty LP | 4.000% | 3/1/28 | 12,985 | 12,063 |
| Realty Income Corp. | 3.100% | 12/15/29 | 16,600 | 14,548 | | Ventas Realty LP | 3.000% | 1/15/30 | 3,865 | 3,309 |
| Realty Income Corp. | 3.250% | 1/15/31 | 15,696 | 13,725 | | Ventas Realty LP | 4.750% | 11/15/30 | 765 | 725 |
| Realty Income Corp. | 5.625% | 10/13/32 | 1,150 | 1,166 | | Ventas Realty LP | 5.700% | 9/30/43 | 1,000 | 937 |
| Realty Income Corp. | 2.850% | 12/15/32 | 7,000 | 5,706 | | Ventas Realty LP | 4.375% | 2/1/45 | 5,740 | 4,611 |
| Realty Income Corp. | 1.800% | 3/15/33 | 13,000 | 9,468 | | Ventas Realty LP | 4.875% | 4/15/49 | 1,200 | 1,023 |
| Realty Income Corp. | 4.650% | 3/15/47 | 7,155 | 6,405 | | VICI Properties LP | 4.750% | 2/15/28 | 13,300 | 12,601 |
| Regency Centers LP | 3.600% | 2/1/27 | 2,010 | 1,892 | | VICI Properties LP | 4.950% | 2/15/30 | 10,000 | 9,377 |
| Regency Centers LP | 4.125% | 3/15/28 | 1,375 | 1,284 | | VICI Properties LP | 5.125% | 5/15/32 | 13,100 | 12,246 |
| Regency Centers LP | 2.950% | 9/15/29 | 1,500 | 1,286 | | VICI Properties LP | 5.625% | 5/15/52 | 8,000 | 7,240 |
| Regency Centers LP | 3.700% | 6/15/30 | 5,000 | 4,477 | | Vornado Realty LP | 3.500% | 1/15/25 | 3,524 | 3,319 |
| Regency Centers LP | 4.400% | 2/1/47 | 5,650 | 4,548 | | Vornado Realty LP | 2.150% | 6/1/26 | 6,900 | 5,845 |
| Regency Centers LP | 4.650% | 3/15/49 | 4,225 | 3,543 | | WEA Finance LLC | 3.750% | 9/17/24 | 500 | 471 |
| Rexford Industrial Realty LP | 5.000% | 6/15/28 | 2,600 | 2,531 | | Welltower OP LLC | 3.625% | 3/15/24 | 10,990 | 10,792 |
| Rexford Industrial Realty LP | 2.125% | 12/1/30 | 3,000 | 2,372 | | Welltower OP LLC | 4.000% | 6/1/25 | 18,665 | 18,038 |
| Rexford Industrial Realty LP | 2.150% | 9/1/31 | 4,000 | 3,119 | | Welltower OP LLC | 4.250% | 4/1/26 | 16,567 | 16,022 |
| Sabra Health Care LP | 5.125% | 8/15/26 | 12,500 | 11,801 | | Welltower OP LLC | 2.700% | 2/15/27 | 9,262 | 8,413 |
| Sabra Health Care LP | 3.900% | 10/15/29 | 8,975 | 7,340 | | Welltower OP LLC | 4.250% | 4/15/28 | 1,525 | 1,437 |
| Safehold GL Holdings LLC | 2.800% | 6/15/31 | 2,000 | 1,554 | | Welltower OP LLC | 4.125% | 3/15/29 | 3,145 | 2,917 |
| Safehold GL Holdings LLC | 2.850% | 1/15/32 | 9,800 | 7,517 | | Welltower OP LLC | 2.750% | 1/15/31 | 16,750 | 13,811 |
| Simon Property Group LP | 2.000% | 9/13/24 | 2,170 | 2,069 | | Welltower OP LLC | 2.800% | 6/1/31 | 4,800 | 3,978 |
| Simon Property Group LP | 3.375% | 10/1/24 | 4,212 | 4,088 | | Welltower OP LLC | 2.750% | 1/15/32 | 5,175 | 4,181 |
| Simon Property Group LP | 3.500% | 9/1/25 | 8,639 | 8,283 | | Welltower OP LLC | 3.850% | 6/15/32 | 4,200 | 3,709 |
| Simon Property Group LP | 3.300% | 1/15/26 | 5,941 | 5,656 | | Welltower OP LLC | 6.500% | 3/15/41 | 2,000 | 2,061 |
| Simon Property Group LP | 3.250% | 11/30/26 | 10,986 | 10,297 | | Welltower OP LLC | 5.125% | 3/15/43 | 950 | 813 |
| | | | | | | Welltower OP LLC | 4.950% | 9/1/48 | 4,450 | 3,976 |
| | | | | | | Weyerhaeuser Co. | 4.750% | 5/15/26 | 3,041 | 2,987 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--------------------------|--------|---------------|---------------------|-----------------------|-------------------------------------|--------|---------------|---------------------|-----------------------|
| Weyerhaeuser Co. | 4.000% | 11/15/29 | 11,200 | 10,354 | Applied Materials Inc. | 4.350% | 4/1/47 | 6,000 | 5,615 |
| Weyerhaeuser Co. | 4.000% | 4/15/30 | 8,000 | 7,364 | Applied Materials Inc. | 2.750% | 6/1/50 | 8,117 | 5,734 |
| Weyerhaeuser Co. | 7.375% | 3/15/32 | 2,427 | 2,705 | Arrow Electronics Inc. | 3.250% | 9/8/24 | 7,444 | 7,188 |
| Weyerhaeuser Co. | 3.375% | 3/9/33 | 4,300 | 3,700 | Arrow Electronics Inc. | 4.000% | 4/1/25 | 3,070 | 2,965 |
| Weyerhaeuser Co. | 4.000% | 3/9/52 | 3,703 | 2,956 | Arrow Electronics Inc. | 3.875% | 1/12/28 | 6,375 | 5,902 |
| WP Carey Inc. | 4.000% | 2/1/25 | 1,250 | 1,213 | Arrow Electronics Inc. | 2.950% | 2/15/32 | 4,000 | 3,300 |
| WP Carey Inc. | 4.250% | 10/1/26 | 2,350 | 2,253 | Autodesk Inc. | 4.375% | 6/15/25 | 4,600 | 4,500 |
| WP Carey Inc. | 3.850% | 7/15/29 | 2,200 | 1,993 | Autodesk Inc. | 3.500% | 6/15/27 | 4,150 | 3,930 |
| WP Carey Inc. | 2.250% | 4/1/33 | 13,242 | 9,973 | Autodesk Inc. | 2.850% | 1/15/30 | 10,300 | 9,011 |
| | | | | 2,389,047 | Autodesk Inc. | 2.400% | 12/15/31 | 13,819 | 11,335 |
| Technology (2.3%) | | | | | Automatic Data Processing Inc. | 3.375% | 9/15/25 | 9,025 | 8,721 |
| Adobe Inc. | 1.900% | 2/1/25 | 4,113 | 3,906 | Automatic Data Processing Inc. | 1.700% | 5/15/28 | 22,883 | 20,099 |
| Adobe Inc. | 3.250% | 2/1/25 | 11,108 | 10,784 | Automatic Data Processing Inc. | 1.250% | 9/1/30 | 8,300 | 6,729 |
| Adobe Inc. | 2.150% | 2/1/27 | 10,800 | 9,928 | Avnet Inc. | 4.625% | 4/15/26 | 4,625 | 4,481 |
| Adobe Inc. | 2.300% | 2/1/30 | 13,150 | 11,537 | Avnet Inc. | 6.250% | 3/15/28 | 5,000 | 5,054 |
| Amdocs Ltd. | 2.538% | 6/15/30 | 6,100 | 5,101 | Avnet Inc. | 3.000% | 5/15/31 | 2,800 | 2,239 |
| Analog Devices Inc. | 2.950% | 4/1/25 | 3,050 | 2,932 | Block Financial LLC | 5.250% | 10/1/25 | 13,075 | 12,861 |
| Analog Devices Inc. | 3.500% | 12/5/26 | 5,965 | 5,746 | Block Financial LLC | 2.500% | 7/15/28 | 2,000 | 1,704 |
| 7 Analog Devices Inc. | 3.450% | 6/15/27 | 625 | 592 | Block Financial LLC | 3.875% | 8/15/30 | 6,950 | 6,132 |
| Analog Devices Inc. | 1.700% | 10/1/28 | 8,000 | 6,874 | Broadcom Corp. | 3.875% | 1/15/27 | 42,704 | 40,731 |
| Analog Devices Inc. | 2.100% | 10/1/31 | 10,000 | 8,278 | Broadcom Corp. | 3.500% | 1/15/28 | 6,500 | 6,005 |
| Analog Devices Inc. | 2.800% | 10/1/41 | 23,000 | 17,093 | Broadcom Inc. | 2.250% | 11/15/23 | 8,100 | 7,982 |
| Analog Devices Inc. | 2.950% | 10/1/51 | 10,000 | 7,078 | Broadcom Inc. | 3.625% | 10/15/24 | 7,000 | 6,805 |
| Apple Inc. | 1.800% | 9/11/24 | 3,000 | 2,887 | Broadcom Inc. | 3.150% | 11/15/25 | 17,203 | 16,348 |
| Apple Inc. | 2.750% | 1/13/25 | 13,998 | 13,502 | 7 Broadcom Inc. | 3.459% | 9/15/26 | 48,778 | 46,131 |
| Apple Inc. | 2.500% | 2/9/25 | 17,788 | 17,078 | 7 Broadcom Inc. | 1.950% | 2/15/28 | 8,000 | 6,922 |
| Apple Inc. | 1.125% | 5/11/25 | 26,505 | 24,696 | 7 Broadcom Inc. | 4.110% | 9/15/28 | 20,000 | 18,923 |
| Apple Inc. | 3.200% | 5/13/25 | 18,350 | 17,759 | Broadcom Inc. | 4.000% | 4/15/29 | 2,000 | 1,850 |
| Apple Inc. | 0.550% | 8/20/25 | 11,500 | 10,502 | Broadcom Inc. | 4.750% | 4/15/29 | 22,000 | 21,300 |
| Apple Inc. | 0.700% | 2/8/26 | 21,300 | 19,205 | Broadcom Inc. | 5.000% | 4/15/30 | 17,000 | 16,673 |
| Apple Inc. | 3.250% | 2/23/26 | 63,501 | 61,168 | 7 Broadcom Inc. | 4.150% | 11/15/30 | 24,000 | 22,055 |
| Apple Inc. | 2.450% | 8/4/26 | 24,982 | 23,405 | Broadcom Inc. | 2.450% | 2/15/31 | 24,500 | 19,901 |
| Apple Inc. | 2.050% | 9/11/26 | 14,086 | 12,977 | Broadcom Inc. | 4.300% | 11/15/32 | 21,650 | 19,837 |
| Apple Inc. | 3.350% | 2/9/27 | 23,601 | 22,644 | 7 Broadcom Inc. | 2.600% | 2/15/33 | 18,000 | 14,031 |
| Apple Inc. | 3.200% | 5/11/27 | 36,000 | 34,367 | 7 Broadcom Inc. | 3.419% | 4/15/33 | 35,904 | 30,058 |
| Apple Inc. | 2.900% | 9/12/27 | 37,855 | 35,543 | 7 Broadcom Inc. | 3.469% | 4/15/34 | 28,006 | 22,954 |
| Apple Inc. | 1.200% | 2/8/28 | 28,800 | 24,932 | 7 Broadcom Inc. | 3.137% | 11/15/35 | 28,750 | 22,036 |
| Apple Inc. | 4.000% | 5/10/28 | 41,000 | 40,305 | 7 Broadcom Inc. | 3.187% | 11/15/36 | 40,100 | 30,303 |
| Apple Inc. | 1.400% | 8/5/28 | 24,000 | 20,719 | 7 Broadcom Inc. | 4.926% | 5/15/37 | 27,471 | 24,804 |
| Apple Inc. | 2.200% | 9/11/29 | 21,280 | 18,679 | 7 Broadcom Inc. | 3.500% | 2/15/41 | 31,690 | 23,722 |
| Apple Inc. | 4.150% | 5/10/30 | 5,305 | 5,222 | 7 Broadcom Inc. | 3.750% | 2/15/51 | 18,000 | 13,289 |
| Apple Inc. | 1.650% | 5/11/30 | 18,500 | 15,581 | Broadridge Financial Solutions Inc. | 3.400% | 6/27/26 | 2,800 | 2,639 |
| Apple Inc. | 1.250% | 8/20/30 | 11,000 | 8,935 | Broadridge Financial Solutions Inc. | 2.900% | 12/1/29 | 8,200 | 7,022 |
| Apple Inc. | 1.650% | 2/8/31 | 35,000 | 29,014 | Broadridge Financial Solutions Inc. | 2.600% | 5/1/31 | 10,800 | 8,853 |
| Apple Inc. | 1.700% | 8/5/31 | 9,000 | 7,414 | Cadence Design Systems Inc. | 4.375% | 10/15/24 | 3,263 | 3,209 |
| Apple Inc. | 3.350% | 8/8/32 | 15,000 | 13,978 | CDW LLC | 4.125% | 5/1/25 | 2,700 | 2,611 |
| Apple Inc. | 4.300% | 5/10/33 | 10,611 | 10,557 | CDW LLC | 4.250% | 4/1/28 | 3,481 | 3,202 |
| Apple Inc. | 4.500% | 2/23/36 | 13,180 | 13,417 | CDW LLC | 3.250% | 2/15/29 | 4,169 | 3,599 |
| Apple Inc. | 2.375% | 2/8/41 | 16,025 | 11,822 | CGI Inc. | 1.450% | 9/14/26 | 6,500 | 5,743 |
| Apple Inc. | 3.850% | 5/4/43 | 31,963 | 28,487 | CGI Inc. | 2.300% | 9/14/31 | 4,600 | 3,587 |
| Apple Inc. | 4.450% | 5/6/44 | 3,675 | 3,582 | Cintas Corp. No. 2 | 3.700% | 4/1/27 | 15,559 | 14,993 |
| Apple Inc. | 3.450% | 2/9/45 | 17,678 | 14,875 | Cintas Corp. No. 2 | 6.150% | 8/15/36 | 259 | 277 |
| Apple Inc. | 4.375% | 5/13/45 | 20,889 | 19,818 | Cisco Systems Inc. | 3.500% | 6/15/25 | 4,271 | 4,146 |
| Apple Inc. | 4.650% | 2/23/46 | 37,300 | 36,737 | Cisco Systems Inc. | 2.950% | 2/28/26 | 10,105 | 9,701 |
| Apple Inc. | 3.850% | 8/4/46 | 21,680 | 19,052 | Cisco Systems Inc. | 2.500% | 9/20/26 | 3,240 | 3,036 |
| Apple Inc. | 3.750% | 9/12/47 | 12,824 | 11,074 | Cisco Systems Inc. | 5.900% | 2/15/39 | 17,966 | 19,882 |
| Apple Inc. | 3.750% | 11/13/47 | 12,160 | 10,524 | Cisco Systems Inc. | 5.500% | 1/15/40 | 20,142 | 21,390 |
| Apple Inc. | 2.950% | 9/11/49 | 16,768 | 12,479 | Corning Inc. | 4.700% | 3/15/37 | 2,475 | 2,295 |
| Apple Inc. | 2.650% | 5/11/50 | 32,820 | 22,854 | Corning Inc. | 5.750% | 8/15/40 | 8,460 | 8,586 |
| Apple Inc. | 2.400% | 8/20/50 | 29,726 | 19,844 | Corning Inc. | 4.750% | 3/15/42 | 2,195 | 2,011 |
| Apple Inc. | 2.650% | 2/8/51 | 32,700 | 22,580 | Corning Inc. | 5.350% | 11/15/48 | 1,500 | 1,455 |
| Apple Inc. | 2.700% | 8/5/51 | 18,000 | 12,532 | Corning Inc. | 4.375% | 11/15/57 | 7,050 | 5,732 |
| Apple Inc. | 3.950% | 8/8/52 | 18,500 | 16,297 | Corning Inc. | 5.850% | 11/15/68 | 3,200 | 3,064 |
| Apple Inc. | 4.850% | 5/10/53 | 13,263 | 13,588 | Corning Inc. | 5.450% | 11/15/79 | 16,800 | 15,261 |
| Apple Inc. | 2.550% | 8/20/60 | 16,952 | 11,170 | Dell Inc. | 6.500% | 4/15/38 | 14,700 | 15,198 |
| Apple Inc. | 2.800% | 2/8/61 | 24,665 | 16,662 | Dell International LLC | 4.000% | 7/15/24 | 10,000 | 9,833 |
| Apple Inc. | 2.850% | 8/5/61 | 10,000 | 6,804 | Dell International LLC | 5.850% | 7/15/25 | 9,000 | 9,032 |
| Apple Inc. | 4.100% | 8/8/62 | 7,000 | 6,131 | Dell International LLC | 6.020% | 6/15/26 | 51,818 | 52,562 |
| Applied Materials Inc. | 3.900% | 10/1/25 | 17,905 | 17,497 | Dell International LLC | 4.900% | 10/1/26 | 22,585 | 22,428 |
| Applied Materials Inc. | 3.300% | 4/1/27 | 17,200 | 16,417 | Dell International LLC | 6.100% | 7/15/27 | 7,554 | 7,783 |
| Applied Materials Inc. | 1.750% | 6/1/30 | 6,080 | 5,079 | Dell International LLC | 5.250% | 2/1/28 | 10,490 | 10,469 |
| Applied Materials Inc. | 5.100% | 10/1/35 | 6,475 | 6,580 | | | | | |
| Applied Materials Inc. | 5.850% | 6/15/41 | 5,905 | 6,483 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---------------------------------------|--------|---------------|---------------------|-----------------------|-------------------------|--------|---------------|---------------------|-----------------------|
| International Business Machines Corp. | 5.100% | 2/6/53 | 15,490 | 14,909 | Moody's Corp. | 3.100% | 11/29/61 | 8,400 | 5,519 |
| Intuit Inc. | 0.950% | 7/15/25 | 4,500 | 4,113 | Motorola Solutions Inc. | 4.000% | 9/1/24 | 542 | 529 |
| Intuit Inc. | 1.350% | 7/15/27 | 4,500 | 3,945 | Motorola Solutions Inc. | 4.600% | 2/23/28 | 9,917 | 9,613 |
| Intuit Inc. | 1.650% | 7/15/30 | 9,500 | 7,715 | Motorola Solutions Inc. | 4.600% | 5/23/29 | 6,000 | 5,806 |
| Jabil Inc. | 1.700% | 4/15/26 | 5,000 | 4,472 | Motorola Solutions Inc. | 2.300% | 11/15/30 | 8,500 | 6,876 |
| Jabil Inc. | 3.950% | 1/12/28 | 6,000 | 5,605 | Motorola Solutions Inc. | 2.750% | 5/24/31 | 5,700 | 4,674 |
| Jabil Inc. | 3.600% | 1/15/30 | 6,070 | 5,434 | Motorola Solutions Inc. | 5.500% | 9/1/44 | 5,495 | 5,221 |
| Jabil Inc. | 3.000% | 1/15/31 | 5,500 | 4,667 | NetApp Inc. | 3.300% | 9/29/24 | 4,475 | 4,331 |
| Juniper Networks Inc. | 1.200% | 12/10/25 | 2,475 | 2,215 | NetApp Inc. | 1.875% | 6/22/25 | 4,000 | 3,718 |
| Juniper Networks Inc. | 3.750% | 8/15/29 | 9,025 | 8,143 | NetApp Inc. | 2.375% | 6/22/27 | 4,000 | 3,628 |
| Juniper Networks Inc. | 2.000% | 12/10/30 | 5,600 | 4,348 | NetApp Inc. | 2.700% | 6/22/30 | 32,176 | 27,083 |
| Juniper Networks Inc. | 5.950% | 3/15/41 | 3,680 | 3,584 | Nokia OYJ | 6.625% | 5/15/39 | 5,250 | 5,039 |
| KLA Corp. | 4.650% | 11/1/24 | 3,124 | 3,080 | NVIDIA Corp. | 3.200% | 9/16/26 | 12,155 | 11,707 |
| KLA Corp. | 4.100% | 3/15/29 | 11,041 | 10,626 | NVIDIA Corp. | 1.550% | 6/15/28 | 13,000 | 11,352 |
| KLA Corp. | 4.650% | 7/15/32 | 5,000 | 4,982 | NVIDIA Corp. | 2.850% | 4/1/30 | 14,018 | 12,714 |
| KLA Corp. | 5.000% | 3/15/49 | 5,125 | 4,967 | NVIDIA Corp. | 2.000% | 6/15/31 | 13,000 | 10,897 |
| KLA Corp. | 3.300% | 3/1/50 | 35,025 | 26,371 | NVIDIA Corp. | 3.500% | 4/1/40 | 30,000 | 25,692 |
| KLA Corp. | 4.950% | 7/15/52 | 12,460 | 12,265 | NVIDIA Corp. | 3.500% | 4/1/50 | 20,760 | 16,863 |
| KLA Corp. | 5.250% | 7/15/62 | 8,080 | 8,192 | NVIDIA Corp. | 5.700% | 4/1/60 | 3,507 | 2,887 |
| Kyndryl Holdings Inc. | 2.050% | 10/15/26 | 3,100 | 2,692 | NXP BV | 3.350% | 3/1/26 | 3,500 | 3,479 |
| Kyndryl Holdings Inc. | 2.700% | 10/15/28 | 5,600 | 4,557 | NXP BV | 3.875% | 6/18/26 | 2,000 | 1,922 |
| Kyndryl Holdings Inc. | 3.150% | 10/15/31 | 6,700 | 5,024 | NXP BV | 3.150% | 5/1/27 | 8,000 | 7,365 |
| Kyndryl Holdings Inc. | 4.100% | 10/15/41 | 5,000 | 3,353 | NXP BV | 5.550% | 12/1/28 | 5,000 | 5,039 |
| Lam Research Corp. | 3.800% | 3/15/25 | 4,901 | 4,789 | NXP BV | 4.300% | 6/18/29 | 18,000 | 16,954 |
| Lam Research Corp. | 3.750% | 3/15/26 | 11,500 | 11,161 | NXP BV | 3.400% | 5/1/30 | 11,240 | 9,955 |
| Lam Research Corp. | 4.000% | 3/15/29 | 11,580 | 11,179 | NXP BV | 2.500% | 5/11/31 | 16,000 | 13,041 |
| Lam Research Corp. | 1.900% | 6/15/30 | 10,394 | 8,652 | NXP BV | 2.650% | 2/15/32 | 23,910 | 19,332 |
| Lam Research Corp. | 4.875% | 3/15/49 | 11,046 | 10,713 | NXP BV | 5.000% | 1/15/33 | 10,000 | 9,613 |
| Lam Research Corp. | 2.875% | 6/15/50 | 6,000 | 4,188 | NXP BV | 3.250% | 5/11/41 | 8,600 | 6,249 |
| Lam Research Corp. | 3.125% | 6/15/60 | 4,900 | 3,322 | NXP BV | 3.125% | 2/15/42 | 4,000 | 2,801 |
| Legrand France SA | 8.500% | 2/15/25 | 3,350 | 3,506 | NXP BV | 3.250% | 11/30/51 | 5,000 | 3,347 |
| Leidos Inc. | 3.625% | 5/15/25 | 6,905 | 6,621 | Oracle Corp. | 3.400% | 7/8/24 | 18,599 | 18,193 |
| Leidos Inc. | 4.375% | 5/15/30 | 6,500 | 5,988 | Oracle Corp. | 2.950% | 11/15/24 | 36,830 | 35,562 |
| Leidos Inc. | 2.300% | 2/15/31 | 12,550 | 9,893 | Oracle Corp. | 2.500% | 4/1/25 | 36,210 | 34,369 |
| Marvell Technology Inc. | 1.650% | 4/15/26 | 5,000 | 4,505 | Oracle Corp. | 2.950% | 5/15/25 | 16,582 | 15,823 |
| Marvell Technology Inc. | 2.450% | 4/15/28 | 7,000 | 6,112 | Oracle Corp. | 1.650% | 3/25/26 | 40,430 | 36,715 |
| Marvell Technology Inc. | 4.875% | 6/22/28 | 3,758 | 3,650 | Oracle Corp. | 2.650% | 7/15/26 | 38,460 | 35,611 |
| Marvell Technology Inc. | 2.950% | 4/15/31 | 7,065 | 5,918 | Oracle Corp. | 2.800% | 4/1/27 | 39,890 | 36,701 |
| Microchip Technology Inc. | 4.250% | 9/1/25 | 10,000 | 9,690 | Oracle Corp. | 3.250% | 11/15/27 | 11,876 | 11,021 |
| Micron Technology Inc. | 4.975% | 2/6/26 | 4,350 | 4,284 | Oracle Corp. | 2.300% | 3/25/28 | 21,175 | 18,681 |
| Micron Technology Inc. | 4.185% | 2/15/27 | 15,000 | 14,378 | Oracle Corp. | 4.500% | 5/6/28 | 2,756 | 2,682 |
| Micron Technology Inc. | 5.375% | 4/15/28 | 8,000 | 7,925 | Oracle Corp. | 6.150% | 11/9/29 | 12,700 | 13,230 |
| Micron Technology Inc. | 5.327% | 2/6/29 | 5,950 | 5,863 | Oracle Corp. | 2.950% | 4/1/30 | 28,065 | 24,500 |
| Micron Technology Inc. | 6.750% | 11/1/29 | 4,981 | 5,178 | Oracle Corp. | 4.650% | 5/6/30 | 7,900 | 7,641 |
| Micron Technology Inc. | 2.703% | 4/15/32 | 6,750 | 5,330 | Oracle Corp. | 2.875% | 3/25/31 | 39,800 | 33,920 |
| Micron Technology Inc. | 5.875% | 2/9/33 | 8,056 | 8,028 | Oracle Corp. | 6.250% | 11/9/32 | 12,700 | 13,474 |
| Micron Technology Inc. | 5.875% | 9/15/33 | 8,500 | 8,425 | Oracle Corp. | 4.900% | 2/6/33 | 15,800 | 15,338 |
| Micron Technology Inc. | 3.366% | 11/1/41 | 12,000 | 8,370 | Oracle Corp. | 4.300% | 7/8/34 | 30,283 | 27,504 |
| Micron Technology Inc. | 3.477% | 11/1/51 | 4,750 | 3,165 | Oracle Corp. | 3.900% | 5/15/35 | 15,600 | 13,448 |
| Microsoft Corp. | 2.700% | 2/12/25 | 13,943 | 13,454 | Oracle Corp. | 3.850% | 7/15/36 | 16,490 | 13,788 |
| Microsoft Corp. | 3.125% | 11/3/25 | 29,950 | 28,823 | Oracle Corp. | 3.800% | 11/15/37 | 10,400 | 8,504 |
| Microsoft Corp. | 2.400% | 8/8/26 | 41,560 | 39,003 | Oracle Corp. | 6.500% | 4/15/38 | 10,000 | 10,677 |
| Microsoft Corp. | 3.300% | 2/6/27 | 39,538 | 38,033 | Oracle Corp. | 6.125% | 7/8/39 | 10,800 | 11,118 |
| Microsoft Corp. | 3.500% | 2/12/35 | 16,825 | 15,745 | Oracle Corp. | 3.600% | 4/1/40 | 47,120 | 36,461 |
| Microsoft Corp. | 4.200% | 11/3/35 | 1,000 | 990 | Oracle Corp. | 5.375% | 7/15/40 | 22,357 | 21,338 |
| Microsoft Corp. | 3.450% | 8/8/36 | 33,569 | 30,606 | Oracle Corp. | 3.650% | 3/25/41 | 23,200 | 17,870 |
| Microsoft Corp. | 4.100% | 2/6/37 | 12,172 | 11,820 | Oracle Corp. | 4.500% | 7/8/44 | 11,844 | 9,905 |
| Microsoft Corp. | 5.300% | 2/8/41 | 7,000 | 7,677 | Oracle Corp. | 4.125% | 5/15/45 | 21,375 | 16,781 |
| Microsoft Corp. | 3.700% | 8/8/46 | 44,925 | 39,313 | Oracle Corp. | 4.000% | 7/15/46 | 32,761 | 25,184 |
| Microsoft Corp. | 2.525% | 6/1/50 | 74,159 | 51,303 | Oracle Corp. | 4.000% | 11/15/47 | 23,765 | 18,308 |
| Microsoft Corp. | 2.921% | 3/17/52 | 80,954 | 60,163 | Oracle Corp. | 3.600% | 4/1/50 | 47,300 | 33,774 |
| Microsoft Corp. | 2.675% | 6/1/60 | 40,222 | 26,940 | Oracle Corp. | 3.950% | 3/25/51 | 38,500 | 29,070 |
| Microsoft Corp. | 3.041% | 3/17/62 | 46,066 | 33,629 | Oracle Corp. | 6.900% | 11/9/52 | 27,255 | 30,541 |
| Moody's Corp. | 3.750% | 3/24/25 | 6,000 | 5,836 | Oracle Corp. | 5.550% | 2/6/53 | 23,700 | 22,963 |
| Moody's Corp. | 3.250% | 1/15/28 | 5,500 | 5,129 | Oracle Corp. | 4.375% | 5/15/55 | 11,925 | 9,586 |
| Moody's Corp. | 4.250% | 2/1/29 | 4,000 | 3,854 | Oracle Corp. | 3.850% | 4/1/60 | 26,340 | 18,477 |
| Moody's Corp. | 2.000% | 8/19/31 | 6,300 | 5,073 | Oracle Corp. | 4.100% | 3/25/61 | 15,225 | 11,203 |
| Moody's Corp. | 2.750% | 8/19/41 | 6,000 | 4,209 | PayPal Holdings Inc. | 2.400% | 10/1/24 | 8,104 | 7,793 |
| Moody's Corp. | 5.250% | 7/15/44 | 5,515 | 5,398 | PayPal Holdings Inc. | 1.650% | 6/1/25 | 5,575 | 5,218 |
| Moody's Corp. | 4.875% | 12/17/48 | 4,000 | 3,753 | PayPal Holdings Inc. | 2.650% | 10/1/26 | 10,300 | 9,578 |
| Moody's Corp. | 3.250% | 5/20/50 | 3,225 | 2,286 | PayPal Holdings Inc. | 2.850% | 10/1/29 | 16,109 | 14,303 |
| Moody's Corp. | 3.750% | 2/25/52 | 5,000 | 3,950 | PayPal Holdings Inc. | 2.300% | 6/1/30 | 16,750 | 14,198 |
| | | | | | PayPal Holdings Inc. | 4.400% | 6/1/32 | 5,000 | 4,815 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|-------------------------|--------|---------------|---------------------|-----------------------|----------------------------------|--------|---------------|---------------------|-----------------------|
| PayPal Holdings Inc. | 3.250% | 6/1/50 | 13,000 | 9,408 | TSMC Arizona Corp. | 3.125% | 10/25/41 | 10,500 | 8,384 |
| PayPal Holdings Inc. | 5.050% | 6/1/52 | 5,000 | 4,896 | TSMC Arizona Corp. | 3.250% | 10/25/51 | 10,850 | 8,340 |
| PayPal Holdings Inc. | 5.250% | 6/1/62 | 5,000 | 4,870 | TSMC Arizona Corp. | 4.500% | 4/22/52 | 10,900 | 10,528 |
| 7 Qorvo Inc. | 1.750% | 12/15/24 | 4,500 | 4,186 | Verisk Analytics Inc. | 4.000% | 6/15/25 | 6,250 | 6,068 |
| Qorvo Inc. | 4.375% | 10/15/29 | 9,000 | 8,139 | Verisk Analytics Inc. | 4.125% | 3/15/29 | 10,090 | 9,632 |
| QUALCOMM Inc. | 3.450% | 5/20/25 | 9,042 | 8,774 | Verisk Analytics Inc. | 5.500% | 6/15/45 | 8,300 | 7,944 |
| QUALCOMM Inc. | 3.250% | 5/20/27 | 15,500 | 14,694 | Verisk Analytics Inc. | 3.625% | 5/15/50 | 5,600 | 4,117 |
| QUALCOMM Inc. | 1.300% | 5/20/28 | 19,868 | 16,934 | VMware Inc. | 4.500% | 5/15/25 | 10,654 | 10,429 |
| QUALCOMM Inc. | 2.150% | 5/20/30 | 14,485 | 12,448 | VMware Inc. | 1.400% | 8/15/26 | 16,000 | 14,117 |
| QUALCOMM Inc. | 1.650% | 5/20/32 | 29,298 | 23,099 | VMware Inc. | 4.650% | 5/15/27 | 17,000 | 16,518 |
| QUALCOMM Inc. | 4.800% | 5/20/32 | 3,800 | 3,703 | VMware Inc. | 3.900% | 8/21/27 | 27,579 | 26,181 |
| QUALCOMM Inc. | 5.400% | 5/20/33 | 7,675 | 8,078 | VMware Inc. | 1.800% | 8/15/28 | 8,000 | 6,720 |
| QUALCOMM Inc. | 4.650% | 5/20/35 | 9,700 | 9,694 | VMware Inc. | 4.700% | 5/15/30 | 11,254 | 10,756 |
| QUALCOMM Inc. | 4.800% | 5/20/45 | 12,870 | 12,444 | VMware Inc. | 2.200% | 8/15/31 | 16,300 | 12,809 |
| QUALCOMM Inc. | 4.300% | 5/20/47 | 15,420 | 13,962 | Western Digital Corp. | 4.750% | 2/15/26 | 25,000 | 23,823 |
| QUALCOMM Inc. | 3.250% | 5/20/50 | 6,840 | 5,141 | Western Digital Corp. | 2.850% | 2/1/29 | 5,095 | 4,075 |
| QUALCOMM Inc. | 4.500% | 5/20/52 | 11,000 | 10,010 | Western Digital Corp. | 3.100% | 2/1/32 | 5,500 | 4,071 |
| QUALCOMM Inc. | 6.000% | 5/20/53 | 10,000 | 11,182 | Workday Inc. | 3.500% | 4/1/27 | 14,875 | 14,099 |
| Quanta Services Inc. | 2.900% | 10/1/30 | 9,025 | 7,676 | Workday Inc. | 3.700% | 4/1/29 | 4,200 | 3,897 |
| RELX Capital Inc. | 4.000% | 3/18/29 | 9,350 | 8,942 | Workday Inc. | 3.800% | 4/1/32 | 14,000 | 12,598 |
| RELX Capital Inc. | 3.000% | 5/22/30 | 5,598 | 4,997 | Xilinx Inc. | 2.375% | 6/1/30 | 8,300 | 7,166 |
| RELX Capital Inc. | 4.750% | 5/20/32 | 5,325 | 5,227 | | | | | |
| Roper Technologies Inc. | 2.350% | 9/15/24 | 8,450 | 8,106 | | | | | |
| Roper Technologies Inc. | 1.000% | 9/15/25 | 4,500 | 4,092 | Utilities (2.3%) | | | | 5,898,976 |
| Roper Technologies Inc. | 3.850% | 12/15/25 | 9,157 | 8,780 | AEP Texas Inc. | 3.950% | 6/1/28 | 9,350 | 8,791 |
| Roper Technologies Inc. | 3.800% | 12/15/26 | 11,559 | 11,060 | AEP Texas Inc. | 2.100% | 7/1/30 | 7,857 | 6,429 |
| Roper Technologies Inc. | 1.400% | 9/15/27 | 17,709 | 15,268 | AEP Texas Inc. | 3.800% | 10/1/47 | 3,000 | 2,266 |
| Roper Technologies Inc. | 4.200% | 9/15/28 | 7,225 | 6,946 | AEP Texas Inc. | 3.450% | 1/15/50 | 2,943 | 2,121 |
| Roper Technologies Inc. | 2.950% | 9/15/29 | 10,295 | 9,110 | AEP Transmission Co. LLC | 4.000% | 12/1/46 | 4,071 | 3,407 |
| Roper Technologies Inc. | 2.000% | 6/30/30 | 13,776 | 11,277 | AEP Transmission Co. LLC | 3.750% | 12/1/47 | 4,750 | 3,784 |
| Roper Technologies Inc. | 1.750% | 2/15/31 | 12,742 | 10,114 | AEP Transmission Co. LLC | 4.250% | 9/15/48 | 4,350 | 3,749 |
| S&P Global Inc. | 2.450% | 3/1/27 | 6,000 | 5,539 | AEP Transmission Co. LLC | 3.800% | 6/15/49 | 3,925 | 3,114 |
| S&P Global Inc. | 4.750% | 8/1/28 | 8,865 | 8,822 | AEP Transmission Co. LLC | 3.150% | 9/15/49 | 9,090 | 6,449 |
| S&P Global Inc. | 2.700% | 3/1/29 | 13,000 | 11,735 | AEP Transmission Co. LLC | 3.650% | 4/1/50 | 5,750 | 4,457 |
| S&P Global Inc. | 4.250% | 5/1/29 | 10,700 | 10,438 | AEP Transmission Co. LLC | 2.750% | 8/15/51 | 10,200 | 6,586 |
| S&P Global Inc. | 2.500% | 12/1/29 | 5,300 | 4,622 | AEP Transmission Co. LLC | 4.500% | 6/15/52 | 6,000 | 5,376 |
| S&P Global Inc. | 1.250% | 8/15/30 | 7,400 | 5,834 | AEP Transmission Co. LLC | 5.400% | 3/15/53 | 3,355 | 3,451 |
| S&P Global Inc. | 2.900% | 3/1/32 | 16,000 | 13,881 | AES Corp. | 1.375% | 1/15/26 | 9,400 | 8,395 |
| S&P Global Inc. | 3.250% | 12/1/49 | 6,500 | 4,878 | AES Corp. | 5.450% | 6/1/28 | 8,000 | 7,857 |
| S&P Global Inc. | 3.700% | 3/1/52 | 7,820 | 6,402 | AES Corp. | 2.450% | 1/15/31 | 9,500 | 7,685 |
| S&P Global Inc. | 2.300% | 8/15/60 | 7,950 | 4,604 | Alabama Power Co. | 3.750% | 9/1/27 | 5,100 | 4,879 |
| S&P Global Inc. | 3.900% | 3/1/62 | 5,545 | 4,584 | Alabama Power Co. | 1.450% | 9/15/30 | 8,800 | 6,964 |
| Salesforce Inc. | 3.700% | 4/11/28 | 12,050 | 11,623 | Alabama Power Co. | 3.050% | 3/15/32 | 7,000 | 6,095 |
| Salesforce Inc. | 1.500% | 7/15/28 | 11,500 | 9,904 | Alabama Power Co. | 3.940% | 9/1/32 | 11,365 | 10,500 |
| Salesforce Inc. | 1.950% | 7/15/31 | 16,000 | 13,209 | Alabama Power Co. | 6.125% | 5/15/38 | 1,900 | 2,037 |
| Salesforce Inc. | 2.700% | 7/15/41 | 14,930 | 10,939 | Alabama Power Co. | 6.000% | 3/1/39 | 6,974 | 7,261 |
| Salesforce Inc. | 2.900% | 7/15/51 | 22,600 | 15,907 | Alabama Power Co. | 3.850% | 12/1/42 | 3,350 | 2,755 |
| Salesforce Inc. | 3.050% | 7/15/61 | 22,230 | 15,130 | Alabama Power Co. | 4.150% | 8/15/44 | 5,900 | 4,906 |
| ServiceNow Inc. | 1.400% | 9/1/30 | 15,600 | 12,361 | Alabama Power Co. | 3.750% | 3/1/45 | 6,825 | 5,382 |
| Skyworks Solutions Inc. | 1.800% | 6/1/26 | 5,800 | 5,190 | Alabama Power Co. | 4.300% | 1/2/46 | 14,950 | 12,577 |
| Skyworks Solutions Inc. | 3.000% | 6/1/31 | 9,500 | 7,686 | Alabama Power Co. | 3.700% | 12/1/47 | 5,075 | 3,948 |
| TD SYNNEX Corp. | 1.750% | 8/9/26 | 5,000 | 4,364 | Alabama Power Co. | 3.450% | 10/1/49 | 12,473 | 9,157 |
| TD SYNNEX Corp. | 2.375% | 8/9/28 | 6,000 | 4,933 | Alabama Power Co. | 3.125% | 7/15/51 | 13,924 | 9,644 |
| Teledyne FLIR LLC | 2.500% | 8/1/30 | 4,500 | 3,729 | Alabama Power Co. | 3.000% | 3/15/52 | 12,000 | 8,128 |
| Texas Instruments Inc. | 4.700% | 11/18/24 | 4,100 | 4,088 | Ameren Corp. | 2.500% | 9/15/24 | 2,000 | 1,918 |
| Texas Instruments Inc. | 1.375% | 3/12/25 | 7,863 | 7,387 | Ameren Corp. | 3.650% | 2/15/26 | 2,775 | 2,644 |
| Texas Instruments Inc. | 1.125% | 9/15/26 | 5,500 | 4,909 | Ameren Corp. | 1.950% | 3/15/27 | 2,000 | 1,779 |
| Texas Instruments Inc. | 2.900% | 11/3/27 | 7,497 | 6,998 | Ameren Corp. | 1.750% | 3/15/28 | 5,000 | 4,291 |
| Texas Instruments Inc. | 4.600% | 2/15/28 | 10,000 | 10,021 | Ameren Corp. | 3.500% | 1/15/31 | 8,387 | 7,498 |
| Texas Instruments Inc. | 2.250% | 9/4/29 | 12,329 | 10,763 | Ameren Illinois Co. | 3.250% | 3/1/25 | 2,065 | 1,996 |
| Texas Instruments Inc. | 1.750% | 5/4/30 | 6,300 | 5,291 | Ameren Illinois Co. | 3.800% | 5/15/28 | 4,875 | 4,647 |
| Texas Instruments Inc. | 1.900% | 9/15/31 | 3,900 | 3,206 | Ameren Illinois Co. | 1.550% | 11/15/30 | 5,000 | 3,956 |
| Texas Instruments Inc. | 4.900% | 3/14/33 | 14,000 | 14,333 | Ameren Illinois Co. | 3.850% | 9/1/32 | 2,500 | 2,301 |
| Texas Instruments Inc. | 3.875% | 3/15/39 | 11,500 | 10,313 | Ameren Illinois Co. | 4.150% | 3/15/46 | 775 | 650 |
| Texas Instruments Inc. | 4.150% | 5/15/48 | 16,533 | 15,018 | Ameren Illinois Co. | 3.700% | 12/1/47 | 7,336 | 5,897 |
| Texas Instruments Inc. | 2.700% | 9/15/51 | 4,000 | 2,776 | Ameren Illinois Co. | 4.500% | 3/15/49 | 3,950 | 3,582 |
| Texas Instruments Inc. | 5.000% | 3/14/53 | 7,000 | 7,105 | Ameren Illinois Co. | 3.250% | 3/15/50 | 6,665 | 4,860 |
| Texas Instruments Inc. | 5.050% | 5/18/63 | 12,733 | 12,748 | Ameren Illinois Co. | 2.900% | 6/15/51 | 3,500 | 2,365 |
| TSMC Arizona Corp. | 1.750% | 10/25/26 | 13,050 | 11,615 | Ameren Illinois Co. | 5.900% | 12/1/52 | 7,000 | 7,655 |
| TSMC Arizona Corp. | 3.875% | 4/22/27 | 6,725 | 6,465 | American Electric Power Co. Inc. | 1.000% | 11/1/25 | 2,000 | 1,806 |
| TSMC Arizona Corp. | 4.125% | 4/22/29 | 5,700 | 5,452 | American Electric Power Co. Inc. | 5.750% | 11/1/27 | 5,641 | 5,767 |
| TSMC Arizona Corp. | 2.500% | 10/25/31 | 18,250 | 15,284 | American Electric Power Co. Inc. | 3.200% | 11/13/27 | 2,925 | 2,707 |
| TSMC Arizona Corp. | 4.250% | 4/22/32 | 5,350 | 5,162 | American Electric Power Co. Inc. | 4.300% | 12/1/28 | 6,229 | 5,952 |
| | | | | | American Electric Power Co. Inc. | 2.300% | 3/1/30 | 4,700 | 3,905 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|----------------------------------|--------|---------------|---------------------|-----------------------|---|---|---------------|---------------------|-----------------------|--------|
| American Electric Power Co. Inc. | 5.950% | 11/1/32 | 3,500 | 3,652 | | Berkshire Hathaway Energy Co. | 4.250% | 10/15/50 | 25,738 | 20,816 |
| American Electric Power Co. Inc. | 5.625% | 3/1/33 | 22,340 | 22,751 | | Berkshire Hathaway Energy Co. | 2.850% | 5/15/51 | 11,045 | 7,151 |
| American Electric Power Co. Inc. | 3.250% | 3/1/50 | 3,550 | 2,427 | | Berkshire Hathaway Energy Co. | 4.600% | 5/1/53 | 10,500 | 8,999 |
| American Electric Power Co. Inc. | 3.875% | 2/15/62 | 7,850 | 6,293 | | Black Hills Corp. | 1.037% | 8/23/24 | 8,000 | 7,560 |
| American Water Capital Corp. | 3.400% | 3/1/25 | 4,500 | 4,354 | | Black Hills Corp. | 3.950% | 1/15/26 | 4,300 | 4,111 |
| American Water Capital Corp. | 2.950% | 9/1/27 | 11,000 | 10,165 | | Black Hills Corp. | 3.150% | 1/15/27 | 3,375 | 3,128 |
| American Water Capital Corp. | 3.450% | 6/1/29 | 7,120 | 6,608 | | Black Hills Corp. | 5.950% | 3/15/28 | 2,500 | 2,531 |
| American Water Capital Corp. | 2.800% | 5/1/30 | 3,000 | 2,624 | | Black Hills Corp. | 3.050% | 10/15/29 | 2,905 | 2,493 |
| American Water Capital Corp. | 2.300% | 6/1/31 | 8,000 | 6,645 | | Black Hills Corp. | 2.500% | 6/15/30 | 5,000 | 4,125 |
| American Water Capital Corp. | 4.450% | 6/1/32 | 8,200 | 7,947 | | Black Hills Corp. | 4.350% | 5/1/33 | 4,745 | 4,231 |
| American Water Capital Corp. | 6.593% | 10/15/37 | 6,820 | 7,693 | | Black Hills Corp. | 4.200% | 9/15/46 | 3,200 | 2,519 |
| American Water Capital Corp. | 4.300% | 12/1/42 | 1,000 | 881 | | Black Hills Corp. | 3.875% | 10/15/49 | 1,865 | 1,375 |
| American Water Capital Corp. | 4.300% | 9/1/45 | 1,525 | 1,302 | 3 | CenterPoint Energy Houston Electric LLC | 2.400% | 9/1/26 | 9,900 | 9,107 |
| American Water Capital Corp. | 4.000% | 12/1/46 | 1,025 | 827 | | CenterPoint Energy Houston Electric LLC | 3.000% | 2/1/27 | 200 | 187 |
| American Water Capital Corp. | 3.750% | 9/1/47 | 11,935 | 9,439 | 3 | CenterPoint Energy Houston Electric LLC | 2.350% | 4/1/31 | 4,100 | 3,442 |
| American Water Capital Corp. | 4.200% | 9/1/48 | 10,500 | 8,859 | 3 | CenterPoint Energy Houston Electric LLC | 3.000% | 3/1/32 | 4,000 | 3,458 |
| American Water Capital Corp. | 4.150% | 6/1/49 | 4,800 | 4,037 | 3 | CenterPoint Energy Houston Electric LLC | 4.450% | 10/1/32 | 2,500 | 2,410 |
| American Water Capital Corp. | 3.450% | 5/1/50 | 8,599 | 6,431 | 3 | CenterPoint Energy Houston Electric LLC | 6.950% | 3/15/33 | 100 | 114 |
| American Water Capital Corp. | 3.250% | 6/1/51 | 9,500 | 6,918 | 3 | CenterPoint Energy Houston Electric LLC | 4.950% | 4/1/33 | 6,250 | 6,248 |
| Appalachian Power Co. | 3.400% | 6/1/25 | 2,500 | 2,394 | 3 | CenterPoint Energy Houston Electric LLC | 3.550% | 8/1/42 | 4,950 | 3,923 |
| Appalachian Power Co. | 2.700% | 4/1/31 | 4,000 | 3,336 | 3 | CenterPoint Energy Houston Electric LLC | 4.500% | 4/1/44 | 450 | 403 |
| Appalachian Power Co. | 4.500% | 8/1/32 | 3,524 | 3,312 | 3 | CenterPoint Energy Houston Electric LLC | 3.950% | 3/1/48 | 3,775 | 3,126 |
| Appalachian Power Co. | 7.000% | 4/1/38 | 2,480 | 2,795 | 3 | CenterPoint Energy Houston Electric LLC | 4.250% | 2/1/49 | 3,050 | 2,656 |
| Appalachian Power Co. | 4.400% | 5/15/44 | 8,395 | 6,948 | 3 | CenterPoint Energy Houston Electric LLC | 2.900% | 7/1/50 | 4,700 | 3,195 |
| Appalachian Power Co. | 4.450% | 6/1/45 | 3,125 | 2,582 | 3 | CenterPoint Energy Houston Electric LLC | 3.350% | 4/1/51 | 7,000 | 5,245 |
| Appalachian Power Co. | 4.500% | 3/1/49 | 10,420 | 8,769 | 3 | CenterPoint Energy Houston Electric LLC | 3.600% | 3/1/52 | 3,650 | 2,833 |
| Appalachian Power Co. | 3.700% | 5/1/50 | 19,445 | 14,678 | 3 | CenterPoint Energy Houston Electric LLC | 4.850% | 10/1/52 | 11,250 | 10,702 |
| Arizona Public Service Co. | 3.150% | 5/15/25 | 4,265 | 4,079 | | CenterPoint Energy Inc. | 2.500% | 9/1/24 | 7,500 | 7,204 |
| Arizona Public Service Co. | 2.950% | 9/15/27 | 5,300 | 4,821 | | CenterPoint Energy Inc. | 1.450% | 6/1/26 | 4,472 | 4,001 |
| Arizona Public Service Co. | 2.600% | 8/15/29 | 3,000 | 2,574 | | CenterPoint Energy Inc. | 4.250% | 11/1/28 | 1,094 | 1,024 |
| Arizona Public Service Co. | 6.350% | 12/15/32 | 2,000 | 2,122 | | CenterPoint Energy Inc. | 2.950% | 3/1/30 | 7,230 | 6,296 |
| Arizona Public Service Co. | 5.050% | 9/1/41 | 1,505 | 1,372 | 3 | CenterPoint Energy Inc. | 2.650% | 6/1/31 | 3,000 | 2,507 |
| Arizona Public Service Co. | 4.500% | 4/1/42 | 4,875 | 4,143 | 3 | CenterPoint Energy Inc. | 3.700% | 9/1/49 | 4,075 | 3,067 |
| Arizona Public Service Co. | 4.350% | 11/15/45 | 3,600 | 2,894 | 3 | CenterPoint Energy Resources Corp. | 5.250% | 3/1/28 | 4,500 | 4,503 |
| Arizona Public Service Co. | 3.750% | 5/15/46 | 8,250 | 6,087 | 3 | CenterPoint Energy Resources Corp. | 4.000% | 4/1/28 | 7,040 | 6,729 |
| Arizona Public Service Co. | 4.200% | 8/15/48 | 4,000 | 3,137 | 3 | CenterPoint Energy Resources Corp. | 1.750% | 10/1/30 | 5,000 | 4,011 |
| Arizona Public Service Co. | 3.350% | 5/15/50 | 3,590 | 2,473 | 3 | CenterPoint Energy Resources Corp. | 4.400% | 7/1/32 | 5,000 | 4,785 |
| Arizona Public Service Co. | 2.650% | 9/15/50 | 2,000 | 1,216 | 3 | CenterPoint Energy Resources Corp. | 5.400% | 3/1/33 | 11,844 | 12,057 |
| Atlantic City Electric Co. | 2.300% | 3/15/31 | 3,500 | 2,894 | 3 | CenterPoint Energy Resources Corp. | 5.850% | 1/15/41 | 2,775 | 2,850 |
| Atmos Energy Corp. | 3.000% | 6/15/27 | 5,800 | 5,434 | | CenterPoint Energy Resources Corp. | 4.100% | 9/1/47 | 3,300 | 2,702 |
| Atmos Energy Corp. | 2.625% | 9/15/29 | 1,500 | 1,321 | | Cleco Corporate Holdings LLC | 3.743% | 5/1/26 | 6,100 | 5,726 |
| Atmos Energy Corp. | 1.500% | 1/15/31 | 5,500 | 4,335 | | Cleco Corporate Holdings LLC | 4.973% | 5/1/46 | 3,025 | 2,539 |
| Atmos Energy Corp. | 5.450% | 10/15/32 | 1,700 | 1,757 | | Cleveland Electric Illuminating Co. | 5.500% | 8/15/24 | 2,275 | 2,270 |
| Atmos Energy Corp. | 5.500% | 6/15/41 | 4,660 | 4,648 | | Cleveland Electric Illuminating Co. | 5.950% | 12/15/36 | 4,539 | 4,478 |
| Atmos Energy Corp. | 4.150% | 1/15/43 | 3,435 | 2,961 | | CMS Energy Corp. | 3.000% | 5/15/26 | 3,231 | 3,025 |
| Atmos Energy Corp. | 4.125% | 10/15/44 | 3,615 | 3,051 | | CMS Energy Corp. | 3.450% | 8/15/27 | 2,975 | 2,782 |
| Atmos Energy Corp. | 4.125% | 3/15/49 | 7,938 | 6,685 | | CMS Energy Corp. | 4.875% | 3/1/44 | 8,205 | 7,465 |
| Atmos Energy Corp. | 3.375% | 9/15/49 | 3,570 | 2,635 | | CMS Energy Corp. | 4.750% | 6/1/50 | 4,100 | 3,532 |
| Atmos Energy Corp. | 2.850% | 2/15/52 | 17,000 | 11,463 | | CMS Energy Corp. | 3.750% | 12/1/50 | 2,000 | 1,540 |
| Atmos Energy Corp. | 5.750% | 10/15/52 | 3,500 | 3,722 | | Commonwealth Edison Co. | 2.550% | 6/15/26 | 2,625 | 2,454 |
| Avangrid Inc. | 3.150% | 12/1/24 | 10,495 | 10,082 | | Commonwealth Edison Co. | 2.950% | 8/15/27 | 3,075 | 2,847 |
| Avangrid Inc. | 3.800% | 6/1/29 | 6,900 | 6,310 | | Commonwealth Edison Co. | 3.700% | 8/15/28 | 11,173 | 10,534 |
| Avista Corp. | 4.350% | 6/1/48 | 3,200 | 2,764 | | | | | | |
| Avista Corp. | 4.000% | 4/1/52 | 4,000 | 3,182 | | | | | | |
| Baltimore Gas & Electric Co. | 2.400% | 8/15/26 | 8,600 | 7,901 | | | | | | |
| Baltimore Gas & Electric Co. | 2.250% | 6/15/31 | 6,000 | 4,995 | | | | | | |
| Baltimore Gas & Electric Co. | 6.350% | 10/1/36 | 3,551 | 3,845 | | | | | | |
| Baltimore Gas & Electric Co. | 3.750% | 8/15/47 | 4,450 | 3,486 | | | | | | |
| Baltimore Gas & Electric Co. | 2.900% | 6/15/50 | 4,600 | 3,081 | | | | | | |
| Baltimore Gas & Electric Co. | 4.550% | 6/1/52 | 4,000 | 3,561 | | | | | | |
| Baltimore Gas & Electric Co. | 5.400% | 6/1/53 | 17,400 | 17,718 | | | | | | |
| Berkshire Hathaway Energy Co. | 3.750% | 11/15/23 | 17,161 | 17,034 | | | | | | |
| Berkshire Hathaway Energy Co. | 3.500% | 2/1/25 | 7,975 | 7,709 | | | | | | |
| Berkshire Hathaway Energy Co. | 4.050% | 4/15/25 | 16,582 | 16,194 | | | | | | |
| Berkshire Hathaway Energy Co. | 3.250% | 4/15/28 | 775 | 713 | | | | | | |
| Berkshire Hathaway Energy Co. | 3.700% | 7/15/30 | 11,700 | 10,738 | | | | | | |
| Berkshire Hathaway Energy Co. | 1.650% | 5/15/31 | 7,498 | 5,823 | | | | | | |
| Berkshire Hathaway Energy Co. | 6.125% | 4/1/36 | 14,300 | 14,920 | | | | | | |
| Berkshire Hathaway Energy Co. | 5.950% | 5/15/37 | 3,292 | 3,384 | | | | | | |
| Berkshire Hathaway Energy Co. | 5.150% | 11/15/43 | 7,875 | 7,321 | 3 | | | | | |
| Berkshire Hathaway Energy Co. | 4.500% | 2/1/45 | 5,475 | 4,655 | | | | | | |
| Berkshire Hathaway Energy Co. | 3.800% | 7/15/48 | 8,148 | 6,290 | | | | | | |
| Berkshire Hathaway Energy Co. | 4.450% | 1/15/49 | 10,006 | 8,441 | 3 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|---|---|---------------|---------------------|-----------------------|--------|---|---------------|---------------------|-----------------------|--------|
| 3 | DTE Energy Co. | 1.050% | 6/1/25 | 8,400 | 7,696 | Duke Energy Ohio Inc. | 4.300% | 2/1/49 | 5,800 | 4,860 |
| | DTE Energy Co. | 2.850% | 10/1/26 | 33,494 | 30,854 | Duke Energy Ohio Inc. | 5.650% | 4/1/53 | 1,340 | 1,379 |
| | DTE Energy Co. | 4.875% | 6/1/28 | 4,685 | 4,585 | Duke Energy Progress LLC | 3.250% | 8/15/25 | 10,966 | 10,534 |
| 3 | DTE Energy Co. | 3.400% | 6/15/29 | 14,552 | 13,019 | Duke Energy Progress LLC | 3.700% | 9/1/28 | 5,650 | 5,342 |
| | DTE Energy Co. | 2.950% | 3/1/30 | 2,625 | 2,279 | Duke Energy Progress LLC | 3.450% | 3/15/29 | 11,912 | 10,947 |
| | Duke Energy Carolinas LLC | 2.950% | 12/1/26 | 625 | 587 | Duke Energy Progress LLC | 2.000% | 8/15/31 | 14,400 | 11,595 |
| | Duke Energy Carolinas LLC | 3.950% | 11/15/28 | 7,000 | 6,693 | Duke Energy Progress LLC | 3.400% | 4/1/32 | 5,000 | 4,420 |
| 3 | Duke Energy Carolinas LLC | 6.000% | 12/1/28 | 3,694 | 3,871 | Duke Energy Progress LLC | 5.250% | 3/15/33 | 4,000 | 4,068 |
| | Duke Energy Carolinas LLC | 2.450% | 8/15/29 | 6,000 | 5,182 | Duke Energy Progress LLC | 6.300% | 4/1/38 | 4,220 | 4,534 |
| | Duke Energy Carolinas LLC | 2.450% | 2/1/30 | 6,100 | 5,245 | Duke Energy Progress LLC | 4.100% | 5/15/42 | 6,425 | 5,433 |
| | Duke Energy Carolinas LLC | 2.550% | 4/15/31 | 7,150 | 6,074 | Duke Energy Progress LLC | 4.100% | 3/15/43 | 6,345 | 5,308 |
| | Duke Energy Carolinas LLC | 2.850% | 3/15/32 | 5,000 | 4,254 | Duke Energy Progress LLC | 4.375% | 3/30/44 | 6,175 | 5,352 |
| | Duke Energy Carolinas LLC | 6.450% | 10/15/32 | 6,575 | 7,109 | Duke Energy Progress LLC | 4.150% | 12/1/44 | 3,825 | 3,181 |
| | Duke Energy Carolinas LLC | 4.950% | 1/15/33 | 19,000 | 18,878 | Duke Energy Progress LLC | 4.200% | 8/15/45 | 3,425 | 2,853 |
| | Duke Energy Carolinas LLC | 6.100% | 6/1/37 | 5,525 | 5,783 | Duke Energy Progress LLC | 3.700% | 10/15/46 | 4,200 | 3,263 |
| | Duke Energy Carolinas LLC | 6.000% | 1/15/38 | 3,975 | 4,170 | Duke Energy Progress LLC | 3.600% | 9/15/47 | 2,825 | 2,171 |
| | Duke Energy Carolinas LLC | 6.050% | 4/15/38 | 6,175 | 6,523 | Duke Energy Progress LLC | 2.500% | 8/15/50 | 2,400 | 1,495 |
| | Duke Energy Carolinas LLC | 5.300% | 2/15/40 | 9,590 | 9,614 | Duke Energy Progress LLC | 2.900% | 8/15/51 | 10,923 | 7,295 |
| | Duke Energy Carolinas LLC | 4.250% | 12/15/41 | 6,825 | 5,914 | Duke Energy Progress LLC | 4.000% | 4/1/52 | 4,000 | 3,245 |
| | Duke Energy Carolinas LLC | 4.000% | 9/30/42 | 6,470 | 5,362 | Duke Energy Progress LLC | 5.350% | 3/15/53 | 10,495 | 10,563 |
| | Duke Energy Carolinas LLC | 3.750% | 6/1/45 | 4,925 | 3,869 | 3 Duke Energy Progress NC Storm Funding LLC | 1.295% | 7/1/28 | 2,927 | 2,604 |
| | Duke Energy Carolinas LLC | 3.875% | 3/15/46 | 11,224 | 8,932 | 3 Duke Energy Progress NC Storm Funding LLC | 2.387% | 7/1/37 | 3,400 | 2,699 |
| | Duke Energy Carolinas LLC | 3.700% | 12/1/47 | 6,135 | 4,803 | 3 Duke Energy Progress NC Storm Funding LLC | 2.799% | 7/1/41 | 3,425 | 2,405 |
| | Duke Energy Carolinas LLC | 3.950% | 3/15/48 | 9,613 | 7,840 | 7 East Ohio Gas Co. | 2.000% | 6/15/30 | 1,000 | 805 |
| | Duke Energy Carolinas LLC | 3.200% | 8/15/49 | 11,715 | 8,447 | 3 Eastern Energy Gas Holdings LLC | 2.500% | 11/15/24 | 4,500 | 4,303 |
| | Duke Energy Carolinas LLC | 3.450% | 4/15/51 | 8,500 | 6,236 | Eastern Energy Gas Holdings LLC | 3.600% | 12/15/24 | 1,134 | 1,094 |
| | Duke Energy Carolinas LLC | 3.550% | 3/15/52 | 6,200 | 4,729 | Edison International | 4.700% | 8/15/25 | 5,000 | 4,880 |
| | Duke Energy Carolinas LLC | 5.350% | 1/15/53 | 10,000 | 10,143 | Edison International | 5.750% | 6/15/27 | 3,000 | 3,006 |
| | Duke Energy Carolinas LLC | 5.400% | 1/15/54 | 4,000 | 4,074 | Edison International | 4.125% | 3/15/28 | 5,197 | 4,858 |
| | Duke Energy Corp. | 0.900% | 9/15/25 | 6,548 | 5,959 | Edison International | 5.250% | 11/15/28 | 5,000 | 4,872 |
| | Duke Energy Corp. | 5.000% | 12/8/25 | 2,000 | 1,987 | Edison International | 6.950% | 11/15/29 | 1,000 | 1,053 |
| | Duke Energy Corp. | 2.650% | 9/1/26 | 12,480 | 11,542 | El Paso Electric Co. | 6.000% | 5/15/35 | 800 | 808 |
| | Duke Energy Corp. | 3.150% | 8/15/27 | 7,775 | 7,188 | El Paso Electric Co. | 5.000% | 12/1/44 | 3,200 | 2,841 |
| | Duke Energy Corp. | 5.000% | 12/8/27 | 4,930 | 4,896 | Emera US Finance LP | 3.550% | 6/15/26 | 1,049 | 993 |
| | Duke Energy Corp. | 4.300% | 3/15/28 | 13,400 | 12,886 | Emera US Finance LP | 4.750% | 6/15/46 | 11,925 | 9,673 |
| | Duke Energy Corp. | 3.400% | 6/15/29 | 5,000 | 4,520 | Enel Americas SA | 4.000% | 10/25/26 | 4,115 | 3,972 |
| | Duke Energy Corp. | 2.450% | 6/1/30 | 15,000 | 12,596 | Enel Chile SA | 4.875% | 6/12/28 | 10,875 | 10,458 |
| | Duke Energy Corp. | 2.550% | 6/15/31 | 7,400 | 6,126 | Energy Arkansas LLC | 3.500% | 4/1/26 | 4,125 | 3,957 |
| | Duke Energy Corp. | 4.500% | 8/15/32 | 10,000 | 9,442 | Energy Arkansas LLC | 5.150% | 1/15/33 | 4,500 | 4,519 |
| | Duke Energy Corp. | 3.300% | 6/15/41 | 2,655 | 1,960 | Energy Arkansas LLC | 4.200% | 4/1/49 | 5,400 | 4,529 |
| | Duke Energy Corp. | 4.800% | 12/15/45 | 4,966 | 4,453 | Energy Arkansas LLC | 2.650% | 6/15/51 | 6,000 | 3,750 |
| | Duke Energy Corp. | 3.750% | 9/1/46 | 18,234 | 13,851 | Energy Corp. | 0.900% | 9/15/25 | 7,500 | 6,743 |
| | Duke Energy Corp. | 3.950% | 8/15/47 | 13,187 | 10,200 | Energy Corp. | 2.950% | 9/1/26 | 8,900 | 8,218 |
| | Duke Energy Corp. | 4.200% | 6/15/49 | 6,234 | 5,035 | Energy Corp. | 1.900% | 6/15/28 | 7,000 | 5,974 |
| | Duke Energy Corp. | 3.500% | 6/15/51 | 7,100 | 5,149 | Energy Corp. | 2.800% | 6/15/30 | 9,541 | 8,088 |
| | Duke Energy Corp. | 5.000% | 8/15/52 | 21,754 | 19,910 | Energy Corp. | 2.400% | 6/15/31 | 6,000 | 4,860 |
| | Duke Energy Corp. | 3.250% | 1/15/82 | 4,000 | 2,978 | Energy Corp. | 3.750% | 6/15/50 | 9,319 | 6,869 |
| | Duke Energy Florida LLC | 3.200% | 1/15/27 | 11,425 | 10,834 | Energy Louisiana LLC | 0.950% | 10/1/24 | 7,900 | 7,452 |
| | Duke Energy Florida LLC | 3.800% | 7/15/28 | 4,825 | 4,601 | Energy Louisiana LLC | 5.590% | 10/1/24 | 2,130 | 2,127 |
| | Duke Energy Florida LLC | 2.500% | 12/1/29 | 9,057 | 7,829 | Energy Louisiana LLC | 5.400% | 11/1/24 | 3,077 | 3,066 |
| | Duke Energy Florida LLC | 1.750% | 6/15/30 | 7,100 | 5,779 | Energy Louisiana LLC | 2.400% | 10/1/26 | 4,235 | 3,883 |
| | Duke Energy Florida LLC | 2.400% | 12/15/31 | 7,340 | 6,031 | Energy Louisiana LLC | 3.120% | 9/1/27 | 5,600 | 5,177 |
| | Duke Energy Florida LLC | 6.350% | 9/15/37 | 3,275 | 3,543 | Energy Louisiana LLC | 3.250% | 4/1/28 | 4,700 | 4,325 |
| | Duke Energy Florida LLC | 6.400% | 6/15/38 | 5,150 | 5,654 | Energy Louisiana LLC | 1.600% | 12/15/30 | 3,200 | 2,502 |
| | Duke Energy Florida LLC | 5.650% | 4/1/40 | 6,300 | 6,521 | Energy Louisiana LLC | 3.050% | 6/1/31 | 7,055 | 6,131 |
| | Duke Energy Florida LLC | 3.850% | 11/15/42 | 1,000 | 813 | Energy Louisiana LLC | 2.350% | 6/15/32 | 10,000 | 8,038 |
| | Duke Energy Florida LLC | 3.400% | 10/1/46 | 6,665 | 4,991 | Energy Louisiana LLC | 4.000% | 3/15/33 | 9,845 | 8,952 |
| | Duke Energy Florida LLC | 4.200% | 7/15/48 | 3,550 | 3,025 | Energy Louisiana LLC | 3.100% | 6/15/41 | 5,706 | 4,290 |
| | Duke Energy Florida LLC | 3.000% | 12/15/51 | 14,300 | 9,800 | Energy Louisiana LLC | 4.950% | 1/15/45 | 5,325 | 4,907 |
| | Duke Energy Florida LLC | 5.950% | 11/15/52 | 2,595 | 2,827 | Energy Louisiana LLC | 4.200% | 9/1/48 | 14,306 | 12,007 |
| 3 | Duke Energy Florida Project Finance LLC | 2.538% | 9/1/29 | 3,049 | 2,769 | Energy Louisiana LLC | 4.200% | 4/1/50 | 6,200 | 5,168 |
| | Duke Energy Indiana LLC | 6.120% | 10/15/35 | 2,740 | 2,860 | Energy Louisiana LLC | 2.900% | 3/15/51 | 9,738 | 6,418 |
| | Duke Energy Indiana LLC | 6.350% | 8/15/38 | 3,725 | 4,049 | Energy Louisiana LLC | 4.750% | 9/15/52 | 2,140 | 1,961 |
| | Duke Energy Indiana LLC | 6.450% | 4/1/39 | 968 | 1,051 | Energy Mississippi LLC | 2.850% | 6/1/28 | 8,225 | 7,379 |
| 3 | Duke Energy Indiana LLC | 4.900% | 7/15/43 | 4,960 | 4,741 | Energy Mississippi LLC | 5.000% | 9/1/33 | 4,000 | 3,924 |
| | Duke Energy Indiana LLC | 3.750% | 5/15/46 | 15,440 | 11,951 | Energy Mississippi LLC | 3.850% | 6/1/49 | 3,800 | 2,948 |
| | Duke Energy Indiana LLC | 3.250% | 10/1/49 | 8,235 | 5,893 | Energy Texas Inc. | 4.000% | 3/30/29 | 2,000 | 1,883 |
| 3 | Duke Energy Indiana LLC | 2.750% | 4/1/50 | 4,630 | 2,956 | Energy Texas Inc. | 1.750% | 3/15/31 | 6,000 | 4,751 |
| | Duke Energy Ohio Inc. | 3.650% | 2/1/29 | 7,265 | 6,756 | Energy Texas Inc. | 3.550% | 9/30/49 | 7,585 | 5,630 |
| | Duke Energy Ohio Inc. | 2.125% | 6/1/30 | 2,700 | 2,242 | Essential Utilities Inc. | 3.566% | 5/1/29 | 4,000 | 3,640 |
| | Duke Energy Ohio Inc. | 5.250% | 4/1/33 | 7,583 | 7,662 | Essential Utilities Inc. | 2.704% | 4/15/30 | 6,000 | 5,083 |
| | Duke Energy Ohio Inc. | 3.700% | 6/15/46 | 4,766 | 3,619 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--------------------------------------|--------|---------------|---------------------|-----------------------|---|--------------------------------------|---------------|---------------------|-----------------------|--------|
| Pacific Gas & Electric Co. | 3.250% | 6/1/31 | 9,500 | 7,732 | | Potomac Electric Power Co. | 6.500% | 11/15/37 | 4,118 | 4,581 |
| Pacific Gas & Electric Co. | 4.400% | 3/1/32 | 1,000 | 868 | | Potomac Electric Power Co. | 4.150% | 3/15/43 | 4,200 | 3,630 |
| Pacific Gas & Electric Co. | 6.150% | 1/15/33 | 7,500 | 7,366 | | PPL Capital Funding Inc. | 3.100% | 5/15/26 | 7,779 | 7,348 |
| Pacific Gas & Electric Co. | 6.400% | 6/15/33 | 6,019 | 5,984 | | PPL Electric Utilities Corp. | 5.000% | 5/15/33 | 10,000 | 10,026 |
| Pacific Gas & Electric Co. | 4.500% | 7/1/40 | 27,631 | 21,486 | | PPL Electric Utilities Corp. | 6.250% | 5/15/39 | 2,275 | 2,498 |
| Pacific Gas & Electric Co. | 3.300% | 8/1/40 | 13,200 | 8,909 | | PPL Electric Utilities Corp. | 4.125% | 6/15/44 | 1,825 | 1,550 |
| Pacific Gas & Electric Co. | 4.200% | 6/1/41 | 5,000 | 3,722 | | PPL Electric Utilities Corp. | 4.150% | 10/1/45 | 4,030 | 3,434 |
| Pacific Gas & Electric Co. | 4.750% | 2/15/44 | 10,500 | 8,147 | | PPL Electric Utilities Corp. | 3.950% | 6/1/47 | 4,450 | 3,718 |
| Pacific Gas & Electric Co. | 4.300% | 3/15/45 | 7,000 | 4,990 | | PPL Electric Utilities Corp. | 4.150% | 6/15/48 | 2,795 | 2,409 |
| Pacific Gas & Electric Co. | 4.250% | 3/15/46 | 5,000 | 3,552 | | PPL Electric Utilities Corp. | 5.250% | 5/15/53 | 7,000 | 7,134 |
| Pacific Gas & Electric Co. | 3.950% | 12/1/47 | 13,300 | 9,080 | | Progress Energy Inc. | 6.000% | 12/1/39 | 6,382 | 6,442 |
| Pacific Gas & Electric Co. | 4.950% | 7/1/50 | 38,977 | 30,669 | | Public Service Co. of Colorado | 3.700% | 6/15/28 | 4,245 | 4,026 |
| Pacific Gas & Electric Co. | 3.500% | 8/1/50 | 22,702 | 14,479 | 3 | Public Service Co. of Colorado | 1.900% | 1/15/31 | 3,500 | 2,830 |
| Pacific Gas & Electric Co. | 6.750% | 1/15/53 | 5,750 | 5,676 | | Public Service Co. of Colorado | 1.875% | 6/15/31 | 15,425 | 12,305 |
| Pacific Gas & Electric Co. | 6.700% | 4/1/53 | 7,795 | 7,667 | 3 | Public Service Co. of Colorado | 4.100% | 6/1/32 | 3,000 | 2,792 |
| PacifiCorp | 3.500% | 6/15/29 | 8,000 | 7,170 | 3 | Public Service Co. of Colorado | 6.250% | 9/1/37 | 400 | 429 |
| PacifiCorp | 2.700% | 9/15/30 | 7,473 | 6,226 | | Public Service Co. of Colorado | 6.500% | 8/1/38 | 75 | 82 |
| PacifiCorp | 7.700% | 11/15/31 | 985 | 1,092 | | Public Service Co. of Colorado | 3.600% | 9/15/42 | 5,116 | 4,043 |
| PacifiCorp | 5.250% | 6/15/35 | 2,875 | 2,821 | | Public Service Co. of Colorado | 4.300% | 3/15/44 | 3,475 | 3,004 |
| PacifiCorp | 6.100% | 8/1/36 | 3,925 | 4,008 | | Public Service Co. of Colorado | 3.800% | 6/15/47 | 1,100 | 863 |
| PacifiCorp | 5.750% | 4/1/37 | 5,853 | 5,661 | | Public Service Co. of Colorado | 4.100% | 6/15/48 | 3,695 | 3,017 |
| PacifiCorp | 6.250% | 10/15/37 | 9,410 | 9,407 | | Public Service Co. of Colorado | 4.050% | 9/15/49 | 4,800 | 3,897 |
| PacifiCorp | 6.350% | 7/15/38 | 2,650 | 2,660 | 3 | Public Service Co. of Colorado | 3.200% | 3/1/50 | 7,200 | 5,091 |
| PacifiCorp | 6.000% | 1/15/39 | 1,135 | 1,114 | 3 | Public Service Co. of Colorado | 2.700% | 1/15/51 | 19,705 | 12,534 |
| PacifiCorp | 4.100% | 2/1/42 | 2,006 | 1,601 | 3 | Public Service Co. of Colorado | 4.500% | 6/1/52 | 4,000 | 3,485 |
| PacifiCorp | 4.125% | 1/15/49 | 14,900 | 11,520 | | Public Service Co. of Colorado | 5.250% | 4/1/53 | 13,965 | 13,407 |
| PacifiCorp | 4.150% | 2/15/50 | 4,000 | 3,096 | | Public Service Co. of New Hampshire | 3.600% | 7/1/49 | 2,900 | 2,272 |
| PacifiCorp | 3.300% | 3/15/51 | 20,089 | 13,757 | | Public Service Co. of New Hampshire | 5.150% | 1/15/53 | 4,800 | 4,817 |
| PacifiCorp | 2.900% | 6/15/52 | 3,700 | 2,309 | | Public Service Co. of Oklahoma | 5.250% | 1/15/33 | 5,000 | 4,980 |
| PacifiCorp | 5.350% | 12/1/53 | 7,785 | 7,098 | | Public Service Electric & Gas Co. | 3.000% | 5/15/25 | 1,170 | 1,120 |
| PacifiCorp | 5.500% | 5/15/54 | 12,000 | 11,259 | | Public Service Electric & Gas Co. | 0.950% | 3/15/26 | 4,500 | 4,062 |
| PECO Energy Co. | 4.900% | 6/15/33 | 11,375 | 11,350 | 3 | Public Service Electric & Gas Co. | 2.250% | 9/15/26 | 3,055 | 2,809 |
| PECO Energy Co. | 5.950% | 10/1/36 | 2,500 | 2,630 | 3 | Public Service Electric & Gas Co. | 3.000% | 5/15/27 | 3,000 | 2,806 |
| PECO Energy Co. | 4.150% | 10/1/44 | 2,732 | 2,309 | 3 | Public Service Electric & Gas Co. | 3.200% | 5/15/29 | 7,230 | 6,536 |
| PECO Energy Co. | 3.000% | 9/15/49 | 3,740 | 2,599 | 3 | Public Service Electric & Gas Co. | 2.450% | 1/15/30 | 2,500 | 2,158 |
| PECO Energy Co. | 2.800% | 6/15/50 | 10,900 | 7,205 | 3 | Public Service Electric & Gas Co. | 3.100% | 3/15/32 | 5,000 | 4,365 |
| PECO Energy Co. | 3.050% | 3/15/51 | 4,000 | 2,765 | 3 | Public Service Electric & Gas Co. | 4.900% | 12/15/32 | 6,300 | 6,300 |
| PECO Energy Co. | 2.850% | 9/15/51 | 3,325 | 2,205 | 3 | Public Service Electric & Gas Co. | 4.650% | 3/15/33 | 5,000 | 4,910 |
| PECO Energy Co. | 4.600% | 5/15/52 | 4,000 | 3,669 | 3 | Public Service Electric & Gas Co. | 5.800% | 5/1/37 | 875 | 912 |
| PECO Energy Co. | 4.375% | 8/15/52 | 4,507 | 3,983 | 3 | Public Service Electric & Gas Co. | 3.950% | 5/1/42 | 4,295 | 3,628 |
| 3 PG&E Energy Recovery Funding LLC | 1.460% | 7/15/31 | 3,080 | 2,693 | 3 | Public Service Electric & Gas Co. | 3.650% | 9/1/42 | 650 | 525 |
| 3 PG&E Energy Recovery Funding LLC | 2.280% | 1/15/36 | 6,760 | 5,227 | 3 | Public Service Electric & Gas Co. | 3.800% | 3/1/46 | 9,100 | 7,364 |
| 3 PG&E Energy Recovery Funding LLC | 2.822% | 7/15/46 | 5,025 | 3,566 | 3 | Public Service Electric & Gas Co. | 3.600% | 12/1/47 | 3,075 | 2,421 |
| 3 PG&E Recovery Funding LLC | 5.045% | 7/15/32 | 1,000 | 995 | 3 | Public Service Electric & Gas Co. | 3.850% | 5/1/49 | 6,500 | 5,329 |
| 3 PG&E Recovery Funding LLC | 5.256% | 1/15/38 | 15,970 | 16,375 | 3 | Public Service Electric & Gas Co. | 3.150% | 1/1/50 | 7,300 | 5,285 |
| 3 PG&E Recovery Funding LLC | 5.536% | 7/15/47 | 4,970 | 5,153 | 3 | Public Service Electric & Gas Co. | 2.700% | 5/1/50 | 8,950 | 5,988 |
| 3 PG&E Wildfire Recovery Funding LLC | 3.594% | 6/1/30 | 10,157 | 9,630 | 3 | Public Service Electric & Gas Co. | 2.050% | 8/1/50 | 5,000 | 2,953 |
| 3 PG&E Wildfire Recovery Funding LLC | 4.022% | 6/1/31 | 2,610 | 2,500 | 3 | Public Service Electric & Gas Co. | 3.000% | 3/1/51 | 5,500 | 3,861 |
| 3 PG&E Wildfire Recovery Funding LLC | 4.263% | 6/1/36 | 2,800 | 2,673 | 3 | Public Service Electric & Gas Co. | 5.125% | 3/15/53 | 3,605 | 3,641 |
| 3 PG&E Wildfire Recovery Funding LLC | 4.722% | 6/1/37 | 4,275 | 4,177 | | Public Service Enterprise Group Inc. | 0.800% | 8/15/25 | 5,000 | 4,522 |
| 3 PG&E Wildfire Recovery Funding LLC | 5.081% | 6/1/41 | 3,425 | 3,361 | | Public Service Enterprise Group Inc. | 5.850% | 11/15/27 | 5,000 | 5,107 |
| 3 PG&E Wildfire Recovery Funding LLC | 4.451% | 12/1/47 | 12,725 | 11,404 | | Public Service Enterprise Group Inc. | 1.600% | 8/15/30 | 16,864 | 13,208 |
| 3 PG&E Wildfire Recovery Funding LLC | 5.212% | 12/1/47 | 12,025 | 11,995 | | Puget Energy Inc. | 3.650% | 5/15/25 | 4,280 | 4,095 |
| 3 PG&E Wildfire Recovery Funding LLC | 4.674% | 12/1/51 | 2,850 | 2,666 | | Puget Energy Inc. | 2.379% | 6/15/28 | 2,899 | 2,499 |
| Piedmont Natural Gas Co. Inc. | 3.500% | 6/1/29 | 8,327 | 7,555 | | Puget Energy Inc. | 4.100% | 6/15/30 | 5,200 | 4,733 |
| Piedmont Natural Gas Co. Inc. | 2.500% | 3/15/31 | 3,700 | 3,024 | 3 | Puget Energy Inc. | 4.224% | 3/15/32 | 5,600 | 5,031 |
| Piedmont Natural Gas Co. Inc. | 5.400% | 6/15/33 | 4,890 | 4,879 | 3 | Puget Sound Energy Inc. | 6.274% | 3/15/37 | 3,840 | 4,074 |
| Piedmont Natural Gas Co. Inc. | 4.650% | 8/1/43 | 1,225 | 1,082 | | Puget Sound Energy Inc. | 5.757% | 10/1/39 | 5,540 | 5,645 |
| Piedmont Natural Gas Co. Inc. | 3.640% | 11/1/46 | 6,223 | 4,487 | | Puget Sound Energy Inc. | 5.795% | 3/15/40 | 1,510 | 1,530 |
| Piedmont Natural Gas Co. Inc. | 3.350% | 6/1/50 | 10,900 | 7,462 | 3 | Puget Sound Energy Inc. | 5.638% | 4/15/41 | 925 | 931 |
| Pinnacle West Capital Corp. | 1.300% | 6/15/25 | 6,000 | 5,461 | 3 | Puget Sound Energy Inc. | 4.300% | 5/20/45 | 6,005 | 5,025 |
| | | | | | | Puget Sound Energy Inc. | 4.223% | 6/15/48 | 5,225 | 4,419 |
| | | | | | | San Diego Gas & Electric Co. | 1.700% | 10/1/30 | 8,800 | 7,054 |
| | | | | | | San Diego Gas & Electric Co. | 3.000% | 3/15/32 | 6,000 | 5,144 |
| | | | | | | San Diego Gas & Electric Co. | 6.000% | 6/1/39 | 4,461 | 4,676 |
| | | | | | | San Diego Gas & Electric Co. | 4.500% | 8/15/40 | 5,670 | 5,191 |
| | | | | | | San Diego Gas & Electric Co. | 3.750% | 6/1/47 | 5,750 | 4,506 |
| | | | | | | San Diego Gas & Electric Co. | 4.150% | 5/15/48 | 5,100 | 4,256 |
| | | | | | | San Diego Gas & Electric Co. | 3.320% | 4/15/50 | 5,675 | 4,058 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | |
|--------------------------------|--------|---------------|---------------------|-----------------------|---|---------------------------------|---------------|---------------------|-----------------------|--------|
| San Diego Gas & Electric Co. | 3.700% | 3/15/52 | 10,000 | 7,748 | 3 | Southern Co. | 4.000% | 1/15/51 | 5,000 | 4,640 |
| San Diego Gas & Electric Co. | 5.350% | 4/1/53 | 8,300 | 8,245 | 3 | Southern Co. | 3.750% | 9/15/51 | 13,919 | 11,855 |
| SCE Recovery Funding LLC | 4.697% | 6/15/40 | 4,325 | 4,220 | | Southern Co. Gas Capital Corp. | 3.250% | 6/15/26 | 10,875 | 10,255 |
| SCE Recovery Funding LLC | 2.943% | 11/15/42 | 2,475 | 2,004 | 3 | Southern Co. Gas Capital Corp. | 1.750% | 1/15/31 | 14,500 | 11,401 |
| SCE Recovery Funding LLC | 3.240% | 11/15/46 | 1,600 | 1,179 | | Southern Co. Gas Capital Corp. | 5.150% | 9/15/32 | 6,504 | 6,453 |
| SCE Recovery Funding LLC | 5.112% | 12/15/47 | 3,475 | 3,428 | | Southern Co. Gas Capital Corp. | 5.875% | 3/15/41 | 6,325 | 6,364 |
| Sempra Energy | 3.300% | 4/1/25 | 8,000 | 7,679 | | Southern Co. Gas Capital Corp. | 4.400% | 6/1/43 | 1,500 | 1,239 |
| Sempra Energy | 3.250% | 6/15/27 | 7,595 | 7,024 | | Southern Co. Gas Capital Corp. | 3.950% | 10/1/46 | 4,725 | 3,646 |
| Sempra Energy | 3.400% | 2/1/28 | 14,958 | 13,788 | | Southern Co. Gas Capital Corp. | 4.400% | 5/30/47 | 13,495 | 11,210 |
| Sempra Energy | 3.700% | 4/1/29 | 5,000 | 4,575 | | Southern Power Co. | 4.150% | 12/1/25 | 4,525 | 4,428 |
| Sempra Energy | 3.800% | 2/1/38 | 13,250 | 10,977 | | Southern Power Co. | 0.900% | 1/15/26 | 1,000 | 896 |
| Sempra Energy | 6.000% | 10/15/39 | 8,125 | 8,292 | | Southern Power Co. | 5.150% | 9/15/41 | 4,990 | 4,666 |
| Sempra Energy | 4.000% | 2/1/48 | 4,570 | 3,554 | | Southern Power Co. | 5.250% | 7/15/43 | 2,635 | 2,420 |
| Sempra Energy | 4.125% | 4/1/52 | 8,350 | 6,760 | 3 | Southern Power Co. | 4.950% | 12/15/46 | 3,965 | 3,466 |
| Sierra Pacific Power Co. | 2.600% | 5/1/26 | 5,175 | 4,822 | | Southwest Gas Corp. | 5.800% | 12/1/27 | 2,000 | 2,021 |
| Southern California Edison Co. | 0.975% | 8/1/24 | 2,000 | 1,899 | | Southwest Gas Corp. | 3.700% | 4/1/28 | 2,500 | 2,319 |
| Southern California Edison Co. | 3.700% | 8/1/25 | 12,075 | 11,627 | | Southwest Gas Corp. | 2.200% | 6/15/30 | 5,000 | 4,060 |
| Southern California Edison Co. | 1.200% | 2/1/26 | 3,000 | 2,682 | | Southwest Gas Corp. | 4.050% | 3/15/32 | 6,000 | 5,400 |
| Southern California Edison Co. | 4.700% | 6/1/27 | 5,000 | 4,923 | | Southwest Gas Corp. | 3.800% | 9/29/46 | 2,600 | 1,903 |
| Southern California Edison Co. | 5.850% | 11/1/27 | 3,000 | 3,071 | | Southwest Gas Corp. | 4.150% | 6/1/49 | 2,300 | 1,788 |
| Southern California Edison Co. | 3.650% | 3/1/28 | 6,875 | 6,423 | 3 | Southwestern Electric Power Co. | 1.650% | 3/15/26 | 10,300 | 9,320 |
| Southern California Edison Co. | 4.200% | 3/1/29 | 8,000 | 7,606 | 3 | Southwestern Electric Power Co. | 2.750% | 10/1/26 | 6,266 | 5,767 |
| Southern California Edison Co. | 6.650% | 4/1/29 | 850 | 885 | 3 | Southwestern Electric Power Co. | 4.100% | 9/15/28 | 8,962 | 8,506 |
| Southern California Edison Co. | 2.850% | 8/1/29 | 10,405 | 9,131 | | Southwestern Electric Power Co. | 5.300% | 4/1/33 | 4,500 | 4,450 |
| Southern California Edison Co. | 2.250% | 6/1/30 | 7,000 | 5,854 | | Southwestern Electric Power Co. | 6.200% | 3/15/40 | 5,475 | 5,623 |
| Southern California Edison Co. | 2.500% | 6/1/31 | 5,275 | 4,389 | 3 | Southwestern Electric Power Co. | 3.900% | 4/1/45 | 6,491 | 4,955 |
| Southern California Edison Co. | 2.750% | 2/1/32 | 3,500 | 2,928 | 3 | Southwestern Electric Power Co. | 3.850% | 2/1/48 | 10,024 | 7,535 |
| Southern California Edison Co. | 5.950% | 11/1/32 | 5,100 | 5,348 | | Southwestern Electric Power Co. | 3.250% | 11/1/51 | 7,000 | 4,701 |
| Southern California Edison Co. | 6.000% | 1/15/34 | 5,655 | 5,864 | | Southwestern Public Service Co. | 4.500% | 8/15/41 | 4,164 | 3,617 |
| Southern California Edison Co. | 5.750% | 4/1/35 | 800 | 812 | | Southwestern Public Service Co. | 3.400% | 8/15/46 | 8,460 | 6,115 |
| Southern California Edison Co. | 5.350% | 7/15/35 | 4,085 | 3,993 | | Southwestern Public Service Co. | 3.700% | 8/15/47 | 7,200 | 5,503 |
| Southern California Edison Co. | 5.625% | 2/1/36 | 2,445 | 2,424 | 3 | Southwestern Public Service Co. | 4.400% | 11/15/48 | 3,610 | 3,080 |
| Southern California Edison Co. | 5.950% | 2/1/38 | 2,800 | 2,883 | | Southwestern Public Service Co. | 3.750% | 6/15/49 | 7,525 | 5,775 |
| Southern California Edison Co. | 6.050% | 3/15/39 | 1,460 | 1,515 | 3 | Southwestern Public Service Co. | 3.150% | 5/1/50 | 11,750 | 8,180 |
| Southern California Edison Co. | 5.500% | 3/15/40 | 5,472 | 5,375 | | Spire Missouri Inc. | 4.800% | 2/15/33 | 3,000 | 2,958 |
| Southern California Edison Co. | 4.500% | 9/1/40 | 6,882 | 6,002 | | Tampa Electric Co. | 3.875% | 7/12/24 | 1,100 | 1,081 |
| Southern California Edison Co. | 4.050% | 3/15/42 | 16,496 | 13,352 | | Tampa Electric Co. | 2.400% | 3/15/31 | 4,500 | 3,688 |
| Southern California Edison Co. | 3.900% | 3/15/43 | 3,025 | 2,396 | 3 | Tampa Electric Co. | 4.100% | 6/15/42 | 2,250 | 1,910 |
| Southern California Edison Co. | 4.650% | 10/1/43 | 8,575 | 7,505 | | Tampa Electric Co. | 4.350% | 5/15/44 | 2,300 | 1,939 |
| Southern California Edison Co. | 3.600% | 2/1/45 | 9,900 | 7,251 | 3 | Tampa Electric Co. | 4.300% | 6/15/48 | 4,065 | 3,397 |
| Southern California Edison Co. | 4.000% | 4/1/47 | 13,531 | 10,784 | | Tampa Electric Co. | 3.625% | 6/15/50 | 2,000 | 1,485 |
| Southern California Edison Co. | 4.125% | 3/1/48 | 13,370 | 10,871 | | Tampa Electric Co. | 3.450% | 3/15/51 | 4,500 | 3,229 |
| Southern California Edison Co. | 4.875% | 3/1/49 | 6,400 | 5,740 | | Tampa Electric Co. | 5.000% | 7/15/52 | 5,000 | 4,649 |
| Southern California Edison Co. | 3.650% | 2/1/50 | 15,452 | 11,558 | | Toledo Edison Co. | 6.150% | 5/15/37 | 2,769 | 2,878 |
| Southern California Edison Co. | 2.950% | 2/1/51 | 7,000 | 4,582 | | Tucson Electric Power Co. | 3.050% | 3/15/25 | 2,000 | 1,914 |
| Southern California Edison Co. | 3.650% | 6/1/51 | 5,300 | 3,939 | 3 | Tucson Electric Power Co. | 1.500% | 8/1/30 | 2,500 | 1,974 |
| Southern California Edison Co. | 3.450% | 2/1/52 | 5,300 | 3,794 | | Tucson Electric Power Co. | 3.250% | 5/15/32 | 3,000 | 2,613 |
| Southern California Edison Co. | 5.450% | 6/1/52 | 3,800 | 3,696 | 3 | Tucson Electric Power Co. | 4.850% | 12/1/48 | 2,675 | 2,364 |
| Southern California Edison Co. | 5.700% | 3/1/53 | 5,380 | 5,393 | | Tucson Electric Power Co. | 5.500% | 4/15/53 | 4,750 | 4,730 |
| Southern California Edison Co. | 5.875% | 12/1/53 | 8,000 | 8,170 | | Union Electric Co. | 2.950% | 6/15/27 | 17,194 | 16,024 |
| Southern California Gas Co. | 3.150% | 9/15/24 | 4,200 | 4,071 | | Union Electric Co. | 3.500% | 3/15/29 | 3,650 | 3,364 |
| Southern California Gas Co. | 3.200% | 6/15/25 | 560 | 536 | | Union Electric Co. | 2.950% | 3/15/30 | 4,525 | 4,015 |
| Southern California Gas Co. | 2.600% | 6/15/26 | 12,015 | 11,204 | 3 | Union Electric Co. | 2.150% | 3/15/32 | 5,600 | 4,483 |
| Southern California Gas Co. | 2.950% | 4/15/27 | 12,000 | 11,199 | | Union Electric Co. | 5.300% | 8/1/37 | 3,882 | 3,841 |
| Southern California Gas Co. | 2.550% | 2/1/30 | 10,020 | 8,626 | 3 | Union Electric Co. | 8.450% | 3/15/39 | 2,365 | 3,110 |
| Southern California Gas Co. | 5.200% | 6/1/33 | 5,000 | 4,941 | | Union Electric Co. | 3.900% | 9/15/42 | 175 | 143 |
| Southern California Gas Co. | 3.750% | 9/15/42 | 4,075 | 3,196 | | Union Electric Co. | 3.650% | 4/15/45 | 3,625 | 2,807 |
| Southern California Gas Co. | 4.125% | 6/1/48 | 5,800 | 4,672 | 3 | Union Electric Co. | 4.000% | 4/1/48 | 8,500 | 6,966 |
| Southern California Gas Co. | 4.300% | 1/15/49 | 4,500 | 3,772 | | Union Electric Co. | 3.250% | 10/1/49 | 4,840 | 3,420 |
| Southern California Gas Co. | 3.950% | 2/15/50 | 4,500 | 3,521 | 3 | Union Electric Co. | 2.625% | 3/15/51 | 7,500 | 4,808 |
| Southern California Gas Co. | 6.350% | 11/15/52 | 5,100 | 5,649 | | Union Electric Co. | 3.900% | 4/1/52 | 5,200 | 4,236 |
| Southern California Gas Co. | 5.750% | 6/1/53 | 5,400 | 5,478 | | Union Electric Co. | 5.450% | 3/15/53 | 5,500 | 5,610 |
| Southern Co. | 4.475% | 8/1/24 | 6,440 | 6,324 | | United Utilities plc | 6.875% | 8/15/28 | 175 | 189 |
| Southern Co. | 5.150% | 10/6/25 | 2,000 | 1,992 | 3 | Virginia Electric & Power Co. | 3.100% | 5/15/25 | 3,450 | 3,294 |
| Southern Co. | 3.250% | 7/1/26 | 22,141 | 20,845 | 3 | Virginia Electric & Power Co. | 3.150% | 1/15/26 | 14,820 | 14,130 |
| Southern Co. | 5.113% | 8/1/27 | 5,300 | 5,247 | 3 | Virginia Electric & Power Co. | 2.950% | 11/15/26 | 14,506 | 13,432 |
| Southern Co. | 1.750% | 3/15/28 | 5,000 | 4,274 | 3 | Virginia Electric & Power Co. | 3.500% | 3/15/27 | 6,850 | 6,490 |
| Southern Co. | 4.850% | 6/15/28 | 17,020 | 16,710 | 3 | Virginia Electric & Power Co. | 3.800% | 4/1/28 | 11,552 | 10,952 |
| Southern Co. | 3.700% | 4/30/30 | 2,200 | 2,020 | 3 | Virginia Electric & Power Co. | 2.875% | 7/15/29 | 2,882 | 2,562 |
| Southern Co. | 5.700% | 10/15/32 | 5,050 | 5,235 | | Virginia Electric & Power Co. | 2.300% | 11/15/31 | 25,550 | 20,814 |
| Southern Co. | 5.200% | 6/15/33 | 25,245 | 25,061 | | Virginia Electric & Power Co. | 2.400% | 3/30/32 | 6,650 | 5,452 |
| Southern Co. | 4.250% | 7/1/36 | 11,245 | 10,018 | | Virginia Electric & Power Co. | 5.000% | 4/1/33 | 7,500 | 7,414 |
| Southern Co. | 4.400% | 7/1/46 | 23,836 | 20,434 | 3 | Virginia Electric & Power Co. | 6.000% | 1/15/36 | 2,940 | 3,069 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| ³ Virginia Electric & Power Co. | 6.000% | 5/15/37 | 6,835 | 7,090 | ³ Asian Development Bank | 2.375% | 8/10/27 | 5,265 | 4,884 |
| Virginia Electric & Power Co. | 6.350% | 11/30/37 | 3,150 | 3,339 | Asian Development Bank | 6.220% | 8/15/27 | 2,175 | 2,309 |
| Virginia Electric & Power Co. | 8.875% | 11/15/38 | 4,945 | 6,573 | ³ Asian Development Bank | 3.125% | 8/20/27 | 39,175 | 37,421 |
| Virginia Electric & Power Co. | 4.000% | 1/15/43 | 17,262 | 14,260 | ³ Asian Development Bank | 2.500% | 11/2/27 | 46,115 | 42,841 |
| ³ Virginia Electric & Power Co. | 4.650% | 8/15/43 | 6,005 | 5,317 | ³ Asian Development Bank | 2.750% | 1/19/28 | 450 | 422 |
| Virginia Electric & Power Co. | 4.450% | 2/15/44 | 7,656 | 6,584 | ³ Asian Development Bank | 3.750% | 4/25/28 | 31,150 | 30,459 |
| ³ Virginia Electric & Power Co. | 4.200% | 5/15/45 | 7,384 | 6,062 | ³ Asian Development Bank | 1.250% | 6/9/28 | 5,000 | 4,335 |
| Virginia Electric & Power Co. | 4.000% | 11/15/46 | 9,685 | 7,699 | ³ Asian Development Bank | 3.125% | 9/26/28 | 15,188 | 14,382 |
| ³ Virginia Electric & Power Co. | 3.800% | 9/15/47 | 7,604 | 5,937 | ³ Asian Development Bank | 1.750% | 9/19/29 | 6,340 | 5,512 |
| Virginia Electric & Power Co. | 4.600% | 12/1/48 | 10,700 | 9,512 | ³ Asian Development Bank | 1.875% | 1/24/30 | 10,865 | 9,456 |
| Virginia Electric & Power Co. | 3.300% | 12/1/49 | 2,406 | 1,728 | ³ Asian Development Bank | 0.750% | 10/8/30 | 19,000 | 15,021 |
| Virginia Electric & Power Co. | 2.450% | 12/15/50 | 21,971 | 13,195 | ³ Asian Development Bank | 1.500% | 3/4/31 | 34,200 | 28,443 |
| Virginia Electric & Power Co. | 2.950% | 11/15/51 | 14,625 | 9,775 | Asian Development Bank | 3.125% | 4/27/32 | 25,000 | 23,400 |
| ³ Virginia Electric & Power Co. | 4.625% | 5/15/52 | 5,400 | 4,775 | ³ Asian Development Bank | 3.875% | 9/28/32 | 9,600 | 9,505 |
| Virginia Electric & Power Co. | 5.450% | 4/1/53 | 10,740 | 10,780 | ³ Asian Development Bank | 4.000% | 1/12/33 | 22,530 | 22,518 |
| ³ Washington Gas Light Co. | 3.796% | 9/15/46 | 3,550 | 2,737 | ³ Asian Development Bank | 3.875% | 6/14/33 | 22,450 | 22,205 |
| Washington Gas Light Co. | 3.650% | 9/15/49 | 4,285 | 3,209 | Asian Infrastructure Investment Bank | 0.500% | 5/28/25 | 14,200 | 12,998 |
| WEC Energy Group Inc. | 3.550% | 6/15/25 | 926 | 886 | Asian Infrastructure Investment Bank | 3.375% | 6/29/25 | 30,000 | 28,976 |
| WEC Energy Group Inc. | 5.000% | 9/27/25 | 1,587 | 1,573 | Asian Infrastructure Investment Bank | 0.500% | 1/27/26 | 33,000 | 29,536 |
| WEC Energy Group Inc. | 4.750% | 1/9/26 | 4,500 | 4,435 | Asian Infrastructure Investment Bank | 3.750% | 9/14/27 | 60,000 | 58,339 |
| WEC Energy Group Inc. | 5.150% | 10/1/27 | 2,000 | 1,999 | Asian Infrastructure Investment Bank | 4.000% | 1/18/28 | 25,315 | 24,831 |
| WEC Energy Group Inc. | 1.375% | 10/15/27 | 11,500 | 9,827 | Canadian Government Bond | 1.625% | 1/22/25 | 26,500 | 25,125 |
| WEC Energy Group Inc. | 4.750% | 1/15/28 | 4,500 | 4,401 | Canadian Government Bond | 2.875% | 4/28/25 | 28,580 | 27,524 |
| WEC Energy Group Inc. | 2.200% | 12/15/28 | 5,300 | 4,564 | Canadian Government Bond | 0.750% | 5/19/26 | 45,000 | 40,383 |
| WEC Energy Group Inc. | 1.800% | 10/15/30 | 5,000 | 3,980 | Canadian Government Bond | 3.750% | 4/26/28 | 32,300 | 31,637 |
| Wisconsin Electric Power Co. | 2.050% | 12/15/24 | 2,000 | 1,899 | Corp. Andina de Fomento | 1.250% | 10/26/24 | 19,000 | 17,871 |
| Wisconsin Electric Power Co. | 1.700% | 6/15/28 | 2,500 | 2,144 | Corp. Andina de Fomento | 1.625% | 9/23/25 | 3,500 | 3,223 |
| Wisconsin Electric Power Co. | 4.750% | 9/30/32 | 10,997 | 10,786 | Corp. Andina de Fomento | 5.250% | 11/21/25 | 25,715 | 25,571 |
| Wisconsin Electric Power Co. | 5.625% | 5/15/33 | 150 | 156 | Corp. Andina de Fomento | 4.750% | 4/1/26 | 7,240 | 7,112 |
| Wisconsin Electric Power Co. | 5.700% | 12/1/36 | 100 | 101 | Corp. Andina de Fomento | 2.250% | 2/8/27 | 8,100 | 7,278 |
| Wisconsin Electric Power Co. | 4.300% | 10/15/48 | 2,725 | 2,354 | Council of Europe Development Bank | 1.375% | 2/27/25 | 11,435 | 10,761 |
| Wisconsin Power & Light Co. | 3.050% | 10/15/27 | 2,300 | 2,135 | Council of Europe Development Bank | 3.000% | 6/16/25 | 6,240 | 6,001 |
| Wisconsin Power & Light Co. | 3.000% | 7/1/29 | 4,471 | 4,010 | Council of Europe Development Bank | 3.750% | 5/25/26 | 13,075 | 12,768 |
| Wisconsin Power & Light Co. | 4.950% | 4/1/33 | 3,500 | 3,461 | Council of Europe Development Bank | 0.875% | 9/22/26 | 20,900 | 18,579 |
| Wisconsin Power & Light Co. | 6.375% | 8/15/37 | 2,150 | 2,299 | ^{3.7} Electricite de France SA | 3.625% | 1/26/28 | 16,100 | 15,658 |
| Wisconsin Power & Light Co. | 3.650% | 4/1/50 | 4,000 | 3,016 | Equinor ASA | 4.750% | 10/13/35 | 2,059 | 1,808 |
| Wisconsin Public Service Corp. | 5.350% | 11/10/25 | 2,000 | 2,006 | Equinor ASA | 3.250% | 11/10/24 | 10,194 | 9,899 |
| Wisconsin Public Service Corp. | 3.671% | 12/1/42 | 2,650 | 2,060 | Equinor ASA | 2.875% | 4/6/25 | 500 | 479 |
| Wisconsin Public Service Corp. | 4.752% | 11/1/44 | 4,375 | 3,947 | Equinor ASA | 1.750% | 1/22/26 | 10,247 | 9,457 |
| Wisconsin Public Service Corp. | 2.850% | 12/1/51 | 4,045 | 2,677 | Equinor ASA | 3.000% | 4/6/27 | 3,254 | 3,046 |
| Xcel Energy Inc. | 3.300% | 6/1/25 | 12,900 | 12,358 | Equinor ASA | 7.250% | 9/23/27 | 4,350 | 4,758 |
| Xcel Energy Inc. | 1.750% | 3/15/27 | 4,000 | 3,540 | Equinor ASA | 3.625% | 9/10/28 | 9,652 | 9,212 |
| Xcel Energy Inc. | 4.000% | 6/15/28 | 13,245 | 12,643 | Equinor ASA | 6.500% | 12/1/28 | 225 | 241 |
| Xcel Energy Inc. | 2.600% | 12/1/29 | 23,005 | 19,687 | Equinor ASA | 3.125% | 4/6/30 | 17,391 | 15,943 |
| Xcel Energy Inc. | 3.400% | 6/1/30 | 14,679 | 13,078 | Equinor ASA | 2.375% | 5/22/30 | 26,288 | 22,875 |
| Xcel Energy Inc. | 2.350% | 11/15/31 | 3,200 | 2,546 | Equinor ASA | 5.100% | 8/17/40 | 11,100 | 11,129 |
| Xcel Energy Inc. | 4.600% | 6/1/32 | 3,000 | 2,839 | Equinor ASA | 4.250% | 11/23/41 | 3,100 | 2,783 |
| Xcel Energy Inc. | 6.500% | 7/1/36 | 1,646 | 1,759 | Equinor ASA | 3.950% | 5/15/43 | 3,025 | 2,599 |
| Xcel Energy Inc. | 3.500% | 12/1/49 | 9,276 | 6,731 | Equinor ASA | 4.800% | 11/8/43 | 12,295 | 11,762 |
| | | | | 5,753,578 | Equinor ASA | 3.250% | 11/18/49 | 11,671 | 8,764 |
| | | | | | Equinor ASA | 3.700% | 4/6/50 | 19,825 | 16,134 |
| Total Corporate Bonds (Cost \$74,462,820) | | | | 66,094,695 | European Bank for Reconstruction & Development | 1.625% | 9/27/24 | 2,000 | 1,911 |
| Sovereign Bonds (3.3%) | | | | | European Bank for Reconstruction & Development | 1.500% | 2/13/25 | 2,265 | 2,139 |
| ³ African Development Bank | 0.875% | 3/23/26 | 36,000 | 32,530 | European Bank for Reconstruction & Development | 0.500% | 5/19/25 | 20,900 | 19,217 |
| ³ African Development Bank | 0.875% | 7/22/26 | 18,725 | 16,731 | European Bank for Reconstruction & Development | 0.500% | 11/25/25 | 22,100 | 20,000 |
| ³ African Development Bank | 4.375% | 11/3/27 | 31,200 | 31,231 | European Bank for Reconstruction & Development | 0.500% | 1/28/26 | 26,175 | 23,569 |
| African Development Bank | 4.375% | 3/14/28 | 21,900 | 21,962 | European Bank for Reconstruction & Development | 4.375% | 3/9/28 | 35,400 | 35,569 |
| ³ Asian Development Bank | 4.125% | 9/27/24 | 14,550 | 14,325 | European Investment Bank | 0.375% | 7/24/24 | 41,800 | 39,648 |
| ³ Asian Development Bank | 0.625% | 10/8/24 | 25,000 | 23,566 | European Investment Bank | 2.500% | 10/15/24 | 9,922 | 9,577 |
| Asian Development Bank | 1.500% | 10/18/24 | 27,500 | 26,194 | | | | | |
| ³ Asian Development Bank | 2.000% | 1/22/25 | 13,225 | 12,600 | | | | | |
| ³ Asian Development Bank | 2.125% | 3/19/25 | 13,404 | 12,750 | | | | | |
| Asian Development Bank | 0.625% | 4/29/25 | 13,400 | 12,378 | | | | | |
| ³ Asian Development Bank | 2.875% | 5/6/25 | 43,180 | 41,547 | | | | | |
| ³ Asian Development Bank | 4.625% | 6/13/25 | 14,950 | 14,845 | | | | | |
| ³ Asian Development Bank | 0.375% | 9/3/25 | 75,611 | 68,759 | | | | | |
| Asian Development Bank | 4.250% | 1/9/26 | 46,600 | 46,108 | | | | | |
| ³ Asian Development Bank | 0.500% | 2/4/26 | 67,225 | 60,464 | | | | | |
| ³ Asian Development Bank | 1.000% | 4/14/26 | 40,000 | 36,249 | | | | | |
| ³ Asian Development Bank | 2.000% | 4/24/26 | 1,700 | 1,584 | | | | | |
| ³ Asian Development Bank | 1.750% | 8/14/26 | 7,666 | 7,049 | | | | | |
| ³ Asian Development Bank | 2.625% | 1/12/27 | 11,224 | 10,547 | | | | | |
| ³ Asian Development Bank | 1.500% | 1/20/27 | 48,150 | 43,468 | | | | | |

Total Bond Market II Index Fund

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|-----------------------|--------|---------------|---------------------|-----------------------|---|-----------------------------|---------|---------------|---------------------|-----------------------|
| 3 | Republic of Chile | 3.250% | 9/21/71 | 12,750 | 8,302 | 3 | Republic of Peru | 3.230% | 7/28/21 | 14,925 | 9,001 |
| | Republic of Finland | 6.950% | 2/15/26 | 1,000 | 1,045 | | Republic of Poland | 3.250% | 4/6/26 | 14,350 | 13,820 |
| | Republic of Hungary | 7.625% | 3/29/41 | 17,441 | 19,725 | 3 | Republic of Poland | 5.500% | 11/16/27 | 15,257 | 15,655 |
| 3 | Republic of Indonesia | 4.150% | 9/20/27 | 1,000 | 970 | 3 | Republic of Poland | 5.750% | 11/16/32 | 16,050 | 16,841 |
| | Republic of Indonesia | 3.500% | 1/11/28 | 29,900 | 28,190 | 3 | Republic of Poland | 4.875% | 10/4/33 | 26,700 | 26,223 |
| 3 | Republic of Indonesia | 4.550% | 1/11/28 | 4,600 | 4,542 | 3 | Republic of Poland | 5.500% | 4/4/53 | 29,800 | 30,075 |
| | Republic of Indonesia | 4.100% | 4/24/28 | 7,850 | 7,584 | | Republic of the Philippines | 9.500% | 10/21/24 | 2,170 | 2,306 |
| | Republic of Indonesia | 4.750% | 2/11/29 | 16,150 | 16,088 | | Republic of the Philippines | 10.625% | 3/16/25 | 8,525 | 9,337 |
| | Republic of Indonesia | 3.400% | 9/18/29 | 7,950 | 7,342 | | Republic of the Philippines | 5.500% | 3/30/26 | 9,350 | 9,534 |
| | Republic of Indonesia | 2.850% | 2/14/30 | 11,800 | 10,501 | | Republic of the Philippines | 3.229% | 3/29/27 | 5,200 | 4,915 |
| | Republic of Indonesia | 3.850% | 10/15/30 | 17,800 | 16,714 | | Republic of the Philippines | 5.170% | 10/13/27 | 10,200 | 10,379 |
| | Republic of Indonesia | 1.850% | 3/12/31 | 15,800 | 12,767 | | Republic of the Philippines | 3.000% | 2/1/28 | 46,550 | 43,232 |
| 3 | Republic of Indonesia | 2.150% | 7/28/31 | 9,500 | 7,805 | | Republic of the Philippines | 4.625% | 7/17/28 | 1,600 | 1,605 |
| 3 | Republic of Indonesia | 3.550% | 3/31/32 | 18,545 | 16,814 | | Republic of the Philippines | 3.750% | 3/14/29 | 19,000 | 18,163 |
| 3 | Republic of Indonesia | 4.650% | 9/20/32 | 13,400 | 13,175 | | Republic of the Philippines | 9.500% | 2/2/30 | 12,800 | 16,138 |
| 3 | Republic of Indonesia | 4.850% | 1/11/33 | 6,900 | 6,895 | | Republic of the Philippines | 2.457% | 5/5/30 | 11,800 | 10,190 |
| | Republic of Indonesia | 4.350% | 1/11/48 | 19,695 | 17,472 | | Republic of the Philippines | 7.750% | 1/14/31 | 15,750 | 18,632 |
| | Republic of Indonesia | 5.350% | 2/11/49 | 16,550 | 16,721 | | Republic of the Philippines | 1.648% | 6/10/31 | 9,684 | 7,690 |
| | Republic of Indonesia | 3.700% | 10/30/49 | 11,725 | 9,352 | | Republic of the Philippines | 1.950% | 1/6/32 | 9,075 | 7,270 |
| | Republic of Indonesia | 3.500% | 2/14/50 | 3,000 | 2,289 | | Republic of the Philippines | 6.375% | 1/15/32 | 11,504 | 12,800 |
| | Republic of Indonesia | 4.200% | 10/15/50 | 19,100 | 16,312 | | Republic of the Philippines | 3.556% | 9/29/32 | 14,300 | 13,035 |
| | Republic of Indonesia | 3.050% | 3/12/51 | 13,000 | 9,533 | | Republic of the Philippines | 5.609% | 4/13/33 | 8,700 | 9,222 |
| 3 | Republic of Indonesia | 4.300% | 3/31/52 | 8,075 | 6,974 | | Republic of the Philippines | 5.000% | 7/17/33 | 13,050 | 13,271 |
| 3 | Republic of Indonesia | 5.450% | 9/20/52 | 5,500 | 5,604 | | Republic of the Philippines | 6.375% | 10/23/34 | 21,140 | 23,608 |
| 3 | Republic of Indonesia | 5.650% | 1/11/53 | 9,800 | 10,267 | | Republic of the Philippines | 5.000% | 1/13/37 | 9,150 | 9,141 |
| 3 | Republic of Indonesia | 3.200% | 9/23/61 | 7,700 | 5,253 | | Republic of the Philippines | 3.950% | 1/20/40 | 25,190 | 21,880 |
| | Republic of Indonesia | 4.450% | 4/15/70 | 11,785 | 10,036 | | Republic of the Philippines | 3.700% | 3/1/41 | 17,108 | 14,207 |
| | Republic of Indonesia | 3.350% | 3/12/71 | 7,300 | 5,044 | | Republic of the Philippines | 3.700% | 2/2/42 | 21,838 | 18,123 |
| | Republic of Italy | 2.375% | 10/17/24 | 24,000 | 22,926 | | Republic of the Philippines | 2.950% | 5/5/45 | 14,130 | 10,154 |
| | Republic of Italy | 1.250% | 2/17/26 | 32,100 | 28,667 | | Republic of the Philippines | 2.650% | 12/10/45 | 17,528 | 11,835 |
| | Republic of Italy | 2.875% | 10/17/29 | 20,800 | 18,131 | | Republic of the Philippines | 3.200% | 7/6/46 | 25,400 | 18,830 |
| | Republic of Italy | 5.375% | 6/15/33 | 21,495 | 21,408 | | Republic of the Philippines | 4.200% | 3/29/47 | 10,504 | 9,060 |
| | Republic of Italy | 4.000% | 10/17/49 | 21,600 | 16,227 | | Republic of the Philippines | 5.950% | 10/13/47 | 10,000 | 10,959 |
| | Republic of Italy | 3.875% | 5/6/51 | 34,655 | 25,115 | | Republic of the Philippines | 5.500% | 1/17/48 | 10,700 | 11,114 |
| | Republic of Korea | 5.625% | 11/3/25 | 1,511 | 1,516 | | State of Israel | 2.875% | 3/16/26 | 10,713 | 10,155 |
| | Republic of Korea | 2.750% | 1/19/27 | 42,176 | 39,777 | | State of Israel | 3.250% | 1/17/28 | 6,795 | 6,347 |
| | Republic of Korea | 2.500% | 6/19/29 | 10,500 | 9,463 | | State of Israel | 2.500% | 1/15/30 | 12,125 | 10,612 |
| | Republic of Korea | 1.000% | 9/16/30 | 7,500 | 6,048 | | State of Israel | 2.750% | 7/3/30 | 22,627 | 19,992 |
| | Republic of Korea | 1.750% | 10/15/31 | 6,750 | 5,622 | | State of Israel | 4.500% | 1/17/33 | 31,375 | 30,824 |
| | Republic of Korea | 4.125% | 6/10/44 | 8,711 | 8,247 | | State of Israel | 4.500% | 1/30/43 | 10,330 | 9,487 |
| | Republic of Korea | 3.875% | 9/20/48 | 5,693 | 5,102 | | State of Israel | 4.125% | 1/17/48 | 10,725 | 9,186 |
| | Republic of Panama | 4.000% | 9/22/24 | 903 | 883 | | State of Israel | 3.375% | 1/15/50 | 25,525 | 19,215 |
| 3 | Republic of Panama | 3.750% | 3/16/25 | 18,566 | 17,970 | | State of Israel | 3.875% | 7/3/50 | 19,450 | 16,009 |
| | Republic of Panama | 7.125% | 1/29/26 | 10,702 | 11,153 | | State of Israel | 4.500% | 4/3/20 | 11,950 | 9,663 |
| | Republic of Panama | 8.875% | 9/30/27 | 7,896 | 9,051 | 3 | Svensk Exportkredit AB | 0.375% | 7/30/24 | 5,200 | 4,920 |
| 3 | Republic of Panama | 3.875% | 3/17/28 | 12,590 | 11,909 | | Svensk Exportkredit AB | 0.625% | 10/7/24 | 38,000 | 35,768 |
| | Republic of Panama | 9.375% | 4/1/29 | 5,080 | 6,116 | 3 | Svensk Exportkredit AB | 0.625% | 5/14/25 | 14,300 | 13,146 |
| 3 | Republic of Panama | 3.160% | 1/23/30 | 16,300 | 14,266 | 3 | Svensk Exportkredit AB | 4.000% | 7/15/25 | 12,925 | 12,669 |
| 3 | Republic of Panama | 2.252% | 9/29/32 | 37,475 | 28,630 | | Svensk Exportkredit AB | 0.500% | 8/26/25 | 20,750 | 18,870 |
| 3 | Republic of Panama | 3.298% | 1/19/33 | 2,000 | 1,670 | 3 | Svensk Exportkredit AB | 4.625% | 11/28/25 | 13,851 | 13,754 |
| 3 | Republic of Panama | 6.400% | 2/14/35 | 24,039 | 25,092 | 3 | Svensk Exportkredit AB | 4.375% | 2/13/26 | 13,600 | 13,437 |
| 3 | Republic of Panama | 6.700% | 1/26/36 | 17,063 | 18,254 | 3 | Svensk Exportkredit AB | 2.250% | 3/22/27 | 10,900 | 10,002 |
| 3 | Republic of Panama | 4.500% | 5/15/47 | 6,643 | 5,293 | | Svensk Exportkredit AB | 4.125% | 6/14/28 | 13,250 | 13,084 |
| 3 | Republic of Panama | 4.500% | 4/16/50 | 29,718 | 23,050 | 3 | United Mexican States | 3.900% | 4/27/25 | 10,750 | 10,582 |
| 3 | Republic of Panama | 4.300% | 4/29/53 | 16,050 | 11,950 | | United Mexican States | 4.125% | 1/21/26 | 25,790 | 25,313 |
| 3 | Republic of Panama | 6.853% | 3/28/54 | 9,700 | 10,131 | | United Mexican States | 4.150% | 3/28/27 | 29,155 | 28,573 |
| 3 | Republic of Panama | 4.500% | 4/1/56 | 33,156 | 24,836 | | United Mexican States | 3.750% | 1/11/28 | 27,600 | 26,262 |
| 3 | Republic of Panama | 3.870% | 7/23/60 | 35,521 | 23,501 | 3 | United Mexican States | 5.400% | 2/9/28 | 13,150 | 13,370 |
| 3 | Republic of Panama | 4.500% | 1/19/63 | 13,800 | 10,097 | | United Mexican States | 4.500% | 4/22/29 | 24,900 | 24,176 |
| | Republic of Peru | 7.350% | 7/21/25 | 7,900 | 8,184 | 3 | United Mexican States | 3.250% | 4/16/30 | 28,400 | 25,302 |
| 3 | Republic of Peru | 2.392% | 1/23/26 | 15,200 | 14,165 | 3 | United Mexican States | 2.659% | 5/24/31 | 35,800 | 29,792 |
| | Republic of Peru | 4.125% | 8/25/27 | 10,800 | 10,526 | 3 | United Mexican States | 8.300% | 8/15/31 | 4,390 | 5,190 |
| | Republic of Peru | 2.844% | 6/20/30 | 3,525 | 3,085 | 3 | United Mexican States | 4.750% | 4/27/32 | 12,350 | 11,796 |
| 3 | Republic of Peru | 2.783% | 1/23/31 | 60,256 | 51,624 | 3 | United Mexican States | 7.500% | 4/8/33 | 4,200 | 4,769 |
| 3 | Republic of Peru | 1.862% | 12/1/32 | 14,900 | 11,479 | 3 | United Mexican States | 4.875% | 5/19/33 | 21,850 | 20,882 |
| | Republic of Peru | 8.750% | 11/21/33 | 23,693 | 29,987 | 3 | United Mexican States | 3.500% | 2/12/34 | 29,119 | 24,406 |
| 3 | Republic of Peru | 3.000% | 1/15/34 | 25,300 | 20,995 | 3 | United Mexican States | 6.750% | 9/27/34 | 4,764 | 5,178 |
| 3 | Republic of Peru | 6.550% | 3/14/37 | 10,180 | 11,411 | 3 | United Mexican States | 6.350% | 2/9/35 | 37,900 | 39,892 |
| 3 | Republic of Peru | 3.300% | 3/11/41 | 14,300 | 10,996 | | United Mexican States | 6.050% | 1/11/40 | 29,032 | 29,484 |
| | Republic of Peru | 5.625% | 11/18/50 | 24,633 | 25,259 | 3 | United Mexican States | 4.280% | 8/14/41 | 57,496 | 47,547 |
| 3 | Republic of Peru | 3.550% | 3/10/51 | 7,500 | 5,605 | 3 | United Mexican States | 4.750% | 3/8/44 | 40,333 | 34,620 |
| 3 | Republic of Peru | 2.780% | 12/1/60 | 19,250 | 11,726 | | United Mexican States | 5.550% | 1/21/45 | 20,125 | 19,233 |
| 3 | Republic of Peru | 3.600% | 1/15/72 | 10,500 | 7,124 | | United Mexican States | 4.600% | 1/23/46 | 23,691 | 19,738 |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| United Mexican States | 4.350% | 1/15/47 | 23,594 | 18,933 | California State University Systemwide Revenue | 2.939% | 11/1/52 | 5,620 | 3,944 |
| United Mexican States | 4.600% | 2/10/48 | 23,396 | 19,300 | Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue | 5.491% | 11/1/39 | 1,660 | 1,742 |
| ³ United Mexican States | 4.500% | 1/31/50 | 23,200 | 18,933 | Charlotte-Mecklenburg NC Hospital Authority Health Care System Revenue | 3.204% | 1/15/51 | 5,300 | 3,751 |
| ³ United Mexican States | 5.000% | 4/27/51 | 20,890 | 18,148 | Chicago IL Metropolitan Water Reclamation District GO | 5.720% | 12/1/38 | 5,135 | 5,494 |
| ³ United Mexican States | 4.400% | 2/12/52 | 23,025 | 18,193 | Chicago IL O'Hare International Airport Revenue | 6.395% | 1/1/40 | 8,525 | 9,753 |
| ³ United Mexican States | 6.338% | 5/4/53 | 31,040 | 31,690 | Chicago IL O'Hare International Airport Revenue | 4.472% | 1/1/49 | 6,655 | 6,203 |
| ³ United Mexican States | 3.771% | 5/24/61 | 48,600 | 33,083 | Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue | 6.899% | 12/1/40 | 7,475 | 8,472 |
| ³ United Mexican States | 5.750% | 10/12/10 | 24,333 | 21,747 | Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue | 6.899% | 12/1/40 | 1,300 | 1,473 |
| Total Sovereign Bonds (Cost \$9,112,895) | | | | 8,327,566 | Clark County NV Airport System Revenue | 6.820% | 7/1/45 | 3,375 | 4,107 |
| Taxable Municipal Bonds (0.7%) | | | | | Commonwealth Financing Authority Pennsylvania Revenue | 3.864% | 6/1/38 | 5,100 | 4,567 |
| Alabama Economic Settlement Authority BP Settlement Revenue | 3.163% | 9/15/25 | 1,150 | 1,116 | Commonwealth Financing Authority Pennsylvania Revenue | 3.807% | 6/1/41 | 7,450 | 6,363 |
| Alabama Federal AID Highway Finance Authority SO Revenue | 2.650% | 9/1/37 | 3,825 | 2,952 | Commonwealth Financing Authority Pennsylvania Revenue | 2.991% | 6/1/42 | 2,720 | 2,040 |
| Alameda County CA Joint Powers Authority Lease Revenue | 7.046% | 12/1/44 | 2,105 | 2,585 | Commonwealth of Massachusetts SO Revenue | 3.769% | 7/15/29 | 3,075 | 2,926 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 7.834% | 2/15/41 | 3,625 | 4,569 | Connecticut GO | 5.090% | 10/1/30 | 800 | 790 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 5.939% | 2/15/47 | 6,245 | 6,727 | Connecticut GO | 5.850% | 3/15/32 | 10,205 | 10,850 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Projects) | 8.084% | 2/15/50 | 10,275 | 13,898 | Cook County IL GO | 6.229% | 11/15/34 | 2,695 | 2,923 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.918% | 4/1/40 | 3,315 | 3,906 | Dallas County TX Hospital District GO | 5.621% | 8/15/44 | 850 | 910 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.263% | 4/1/49 | 15,498 | 18,354 | Dallas TX Area Rapid Transit Revenue | 5.999% | 12/1/44 | 2,945 | 3,365 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 7.043% | 4/1/50 | 5,025 | 6,450 | Dallas TX Area Rapid Transit Revenue | 5.022% | 12/1/48 | 3,485 | 3,587 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.907% | 10/1/50 | 7,390 | 9,441 | Dallas TX Area Rapid Transit Sales Tax Revenue | 2.613% | 12/1/48 | 5,000 | 3,558 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 3.126% | 4/1/55 | 5,425 | 3,852 | Dallas TX Convention Center Hotel Development Corp. Hotel Revenue | 7.088% | 1/1/42 | 3,150 | 3,573 |
| Broward County FL Airport System Revenue | 3.477% | 10/1/43 | 375 | 307 | ¹³ Dallas TX Independent School District GO | 6.450% | 2/15/35 | 1,500 | 1,515 |
| California Earthquake Authority Revenue | 5.603% | 7/1/27 | 3,600 | 3,599 | Dallas-Fort Worth TX International Airport Revenue | 2.994% | 11/1/38 | 12,860 | 10,769 |
| California GO | 3.375% | 4/1/25 | 8,500 | 8,223 | Dallas-Fort Worth TX International Airport Revenue | 3.089% | 11/1/40 | 5,270 | 4,141 |
| California GO | 2.650% | 4/1/26 | 5,000 | 4,701 | Dallas-Fort Worth TX International Airport Revenue | 3.144% | 11/1/45 | 3,575 | 2,743 |
| California GO | 1.700% | 2/1/28 | 4,125 | 3,618 | Dallas-Fort Worth TX International Airport Revenue | 2.843% | 11/1/46 | 2,925 | 2,150 |
| California GO | 3.500% | 4/1/28 | 5,500 | 5,221 | Dallas-Fort Worth TX International Airport Revenue | 4.507% | 11/1/51 | 9,650 | 8,981 |
| California GO | 2.500% | 10/1/29 | 7,630 | 6,732 | District of Columbia Income Tax Revenue (Federally Taxable-Build America Bonds) | 5.591% | 12/1/34 | 11,090 | 11,559 |
| California GO | 1.750% | 11/1/30 | 9,464 | 7,752 | District of Columbia Water & Sewer Authority Public Utility Revenue | 4.814% | 10/1/14 | 3,750 | 3,478 |
| California GO | 6.000% | 3/1/33 | 4,200 | 4,614 | East Bay CA Municipal Utility District Water System Revenue | 5.874% | 6/1/40 | 7,015 | 7,712 |
| California GO | 4.500% | 4/1/33 | 14,070 | 13,841 | Florida State Board of Administration Finance Corp. Revenue | 1.258% | 7/1/25 | 14,675 | 13,549 |
| California GO | 7.500% | 4/1/34 | 22,580 | 27,495 | Florida State Board of Administration Finance Corp. Revenue | 1.705% | 7/1/27 | 9,775 | 8,653 |
| California GO | 4.600% | 4/1/38 | 11,425 | 10,952 | Florida State Board of Administration Finance Corp. Revenue | 2.154% | 7/1/30 | 13,700 | 11,419 |
| California GO | 7.550% | 4/1/39 | 31,220 | 39,331 | | | | | |
| California GO | 7.300% | 10/1/39 | 19,015 | 22,960 | | | | | |
| California GO | 7.350% | 11/1/39 | 16,730 | 20,351 | | | | | |
| California GO | 7.625% | 3/1/40 | 14,985 | 18,836 | | | | | |
| California GO | 7.600% | 11/1/40 | 20,835 | 26,600 | | | | | |
| California GO | 5.200% | 3/1/43 | 4,700 | 4,647 | | | | | |
| California Health Facilities Financing Authority Revenue (Social Bonds-Federally Taxable) | 4.353% | 6/1/41 | 800 | 736 | | | | | |
| California State Taxable Various Purpose GO | 5.125% | 3/1/38 | 4,700 | 4,724 | | | | | |
| California State University Systemwide Revenue | 3.899% | 11/1/47 | 4,275 | 3,732 | | | | | |
| California State University Systemwide Revenue | 2.897% | 11/1/51 | 1,550 | 1,122 | | | | | |
| California State University Systemwide Revenue | 2.975% | 11/1/51 | 6,395 | 4,598 | | | | | |
| California State University Systemwide Revenue | 2.719% | 11/1/52 | 3,975 | 2,777 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue | 4.094% | 1/15/49 | 3,524 | 2,911 | ¹⁵ Kansas Development Finance Authority Revenue (Employees Retirement System) | 5.501% | 5/1/34 | 2,025 | 2,113 |
| Georgia Municipal Electric Power Authority Revenue | 6.637% | 4/1/57 | 9,229 | 10,533 | Los Angeles CA Community College District GO | 1.606% | 8/1/28 | 6,400 | 5,594 |
| Georgia Municipal Electric Power Authority Revenue | 6.655% | 4/1/57 | 6,769 | 7,751 | Los Angeles CA Community College District GO | 1.806% | 8/1/30 | 3,100 | 2,589 |
| Georgia Municipal Electric Power Authority Revenue | 7.055% | 4/1/57 | 5,154 | 5,452 | Los Angeles CA Community College District GO | 2.106% | 8/1/32 | 9,600 | 7,833 |
| Georgia Water & Wastewater Revenue | 2.257% | 11/1/35 | 6,700 | 5,386 | Los Angeles CA Community College District GO | 6.750% | 8/1/49 | 5,125 | 6,394 |
| Golden State Tobacco Securitization Corp. California Revenue | 2.746% | 6/1/34 | 2,825 | 2,299 | ¹⁵ Los Angeles CA Department of Airports International Revenue | 4.242% | 5/15/48 | 2,800 | 2,456 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.487% | 6/1/36 | 2,400 | 1,958 | Los Angeles CA Department of Water & Power Revenue | 5.716% | 7/1/39 | 1,650 | 1,772 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.115% | 6/1/38 | 4,500 | 3,499 | Los Angeles CA Department of Water & Power Revenue | 6.574% | 7/1/45 | 8,500 | 10,246 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.714% | 6/1/41 | 3,750 | 2,847 | Los Angeles CA Department of Water & Power Revenue | 6.603% | 7/1/50 | 1,265 | 1,566 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.293% | 6/1/42 | 3,700 | 2,780 | Los Angeles CA Unified School District GO | 5.755% | 7/1/29 | 3,530 | 3,630 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.000% | 6/1/46 | 4,185 | 3,853 | Los Angeles CA Unified School District GO | 5.750% | 7/1/34 | 17,655 | 18,725 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.850% | 6/1/50 | 3,885 | 3,520 | Los Angeles CA Unified School District GO | 6.758% | 7/1/34 | 7,825 | 8,850 |
| Golden State Tobacco Securitization Corp. California Revenue | 4.214% | 6/1/50 | 7,000 | 5,231 | Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue | 5.735% | 6/1/39 | 6,680 | 7,196 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue | 5.184% | 10/1/42 | 190 | 195 | Los Angeles County CA Public Works Financing Authority Lease Revenue | 7.618% | 8/1/40 | 895 | 1,124 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue | 3.236% | 10/1/52 | 23,720 | 17,430 | Louisiana Gasoline & Fuel Tax Revenue | 2.952% | 5/1/41 | 1,300 | 1,002 |
| Great Lakes Michigan Water Authority Sewage Disposal System Revenue | 3.056% | 7/1/39 | 3,030 | 2,447 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 3.615% | 2/1/29 | 6,779 | 6,527 |
| Houston TX GO | 6.290% | 3/1/32 | 9,360 | 9,875 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.081% | 6/1/31 | 4,700 | 4,688 |
| Houston TX GO | 3.961% | 3/1/47 | 1,270 | 1,126 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.145% | 2/1/33 | 7,725 | 7,461 |
| Idaho Energy Resources Authority Transmission Facilities Revenue (Bonneville Cooperation Project No.2) | 2.861% | 9/1/46 | 1,900 | 1,381 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.048% | 12/1/34 | 4,100 | 4,130 |
| Illinois GO | 5.100% | 6/1/33 | 82,430 | 81,005 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.275% | 2/1/36 | 1,900 | 1,787 |
| Illinois GO | 6.630% | 2/1/35 | 1,777 | 1,854 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 4.475% | 8/1/39 | 8,265 | 7,810 |
| Illinois Toll Highway Authority Revenue | 6.184% | 1/1/34 | 4,220 | 4,590 | Louisiana Local Government Environmental Facilities & Community Development Authority System Restoration Taxable Bonds Revenue | 5.198% | 12/1/39 | 13,100 | 13,361 |
| Indiana Finance Authority Revenue (Ohio River Bridges East End Crossing Project) | 3.051% | 1/1/51 | 4,250 | 3,254 | Maryland Health & Higher Educational Facilities Authority Revenue | 3.052% | 7/1/40 | 2,625 | 1,971 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue | 3.985% | 1/1/29 | 5,090 | 4,981 | Maryland Health & Higher Educational Facilities Authority Revenue | 3.197% | 7/1/50 | 2,875 | 1,970 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue | 4.433% | 1/1/33 | 1,100 | 1,086 | Maryland Transportation Authority Facilities Projects Revenue | 5.888% | 7/1/43 | 840 | 895 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue | 4.532% | 1/1/35 | 5,930 | 5,822 | Massachusetts GO | 2.663% | 9/1/39 | 3,923 | 3,134 |
| Jobs Ohio Beverage System Statewide Liquor Profits Revenue | 2.833% | 1/1/38 | 3,165 | 2,526 | Massachusetts GO | 5.456% | 12/1/39 | 5,250 | 5,524 |
| Kansas Department of Transportation Highway Revenue | 4.596% | 9/1/35 | 3,250 | 3,188 | | | | | |
| Kansas Development Finance Authority Revenue | 4.927% | 4/15/45 | 395 | 380 | | | | | |
| ¹⁴ Kansas Development Finance Authority Revenue | 2.774% | 5/1/51 | 4,000 | 2,878 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|---|--------|---------------|---------------------|-----------------------|
| Massachusetts GO | 2.514% | 7/1/41 | 7,225 | 5,377 | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.750% | 6/15/41 | 5,625 | 5,819 |
| Massachusetts GO | 2.813% | 9/1/43 | 7,000 | 5,218 | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.724% | 6/15/42 | 795 | 816 |
| Massachusetts GO | 2.900% | 9/1/49 | 5,495 | 3,927 | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.952% | 6/15/42 | 1,000 | 1,135 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 1.753% | 8/15/30 | 2,240 | 1,889 | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 6.011% | 6/15/42 | 350 | 399 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 5.715% | 8/15/39 | 3,180 | 3,422 | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.440% | 6/15/43 | 5,935 | 6,353 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 3.395% | 10/15/40 | 6,370 | 5,267 | New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.882% | 6/15/44 | 13,105 | 14,713 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 2.950% | 5/15/43 | 8,820 | 6,605 | New York City NY Transitional Finance Authority Future Tax Revenue | 5.767% | 8/1/36 | 3,650 | 3,835 |
| Massachusetts SO Revenue | 4.110% | 7/15/31 | 9,150 | 8,886 | New York City NY Transitional Finance Authority Future Tax Revenue | 5.508% | 8/1/37 | 3,800 | 3,953 |
| Massachusetts Transportation Fund Revenue | 5.731% | 6/1/40 | 3,750 | 3,996 | New York City NY Transitional Finance Authority Future Tax Revenue | 5.572% | 11/1/38 | 3,080 | 3,229 |
| Massachusetts Water Resources Authority Revenue | 2.823% | 8/1/41 | 2,850 | 2,223 | New York Metropolitan Transportation Authority Revenue (Build America Bonds) | 5.871% | 11/15/39 | 975 | 964 |
| Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue | 6.731% | 7/1/43 | 3,440 | 3,932 | New York Metropolitan Transportation Authority Revenue (Build America Bonds) | 6.668% | 11/15/39 | 9,215 | 9,779 |
| Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue | 7.462% | 10/1/46 | 4,625 | 5,934 | New York Metropolitan Transportation Authority Revenue (Build America Bonds) | 6.814% | 11/15/40 | 585 | 633 |
| Miami-Dade County FL Aviation Revenue (Miami International Airport) | 4.280% | 10/1/41 | 6,155 | 5,501 | New York Metropolitan Transportation Authority Revenue (Climate Bond Certified) | 5.175% | 11/15/49 | 12,575 | 11,454 |
| Miami-Dade County FL Water & Sewer Revenue | 3.490% | 10/1/42 | 865 | 699 | New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund) | 7.336% | 11/15/39 | 1,135 | 1,411 |
| Michigan Finance Authority Revenue (Trinity Health Credit Group) | 3.084% | 12/1/34 | 9,550 | 8,222 | New York State Dormitory Authority Revenue | 3.142% | 7/1/43 | 7,035 | 5,698 |
| Michigan Finance Authority Revenue (Trinity Health Credit Group) | 3.384% | 12/1/40 | 6,105 | 4,941 | New York State Dormitory Authority Revenue (Personal Income Tax) | 2.202% | 3/15/34 | 9,000 | 7,075 |
| Michigan State Building Authority Revenue Refunding Taxable BDS 2020 II | 2.705% | 10/15/40 | 4,450 | 3,375 | New York State Dormitory Authority Revenue (Personal Income Tax) | 3.110% | 2/15/39 | 3,240 | 2,651 |
| Michigan State University Revenue | 4.496% | 8/15/48 | 2,025 | 1,831 | New York State Dormitory Authority Revenue (Personal Income Tax) | 5.628% | 3/15/39 | 2,705 | 2,818 |
| Michigan State University Revenue | 4.165% | 8/15/22 | 5,300 | 4,184 | New York State Dormitory Authority Revenue (Personal Income Tax) | 5.600% | 3/15/40 | 3,170 | 3,360 |
| Michigan Strategic Fund Limited Obligation Revenue | 3.225% | 9/1/47 | 3,300 | 2,529 | New York State Dormitory Authority Revenue (Personal Income Tax) | 3.190% | 2/15/43 | 2,100 | 1,648 |
| Mississippi GO | 5.245% | 11/1/34 | 3,220 | 3,313 | New York State Thruway Authority General Revenue | 2.900% | 1/1/35 | 5,245 | 4,436 |
| Missouri Health & Educational Facilities Authority Revenue (Washington University) | 3.229% | 5/15/50 | 5,730 | 4,382 | New York State Thruway Authority General Revenue | 3.500% | 1/1/42 | 1,500 | 1,249 |
| Missouri Health & Educational Facilities Authority Revenue (Washington University) | 3.652% | 8/15/57 | 3,500 | 2,822 | New York State Urban Development Corp. Revenue (Personal Income Tax) | 3.900% | 3/15/33 | 3,040 | 2,842 |
| National Finance Authority NH Revenue | 3.300% | 4/1/32 | 3,600 | 2,801 | New York State Urban Development Corp. Revenue (Personal Income Tax) | 5.770% | 3/15/39 | 3,000 | 3,138 |
| ¹⁶ New Jersey Economic Development Authority Revenue (State Pension Funding) | 7.425% | 2/15/29 | 10,800 | 11,600 | North Texas Tollway Authority System Revenue | 3.011% | 1/1/43 | 2,225 | 1,683 |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue | 5.754% | 12/15/28 | 7,680 | 7,751 | North Texas Tollway Authority System Revenue | 6.718% | 1/1/49 | 10,215 | 12,682 |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue | 6.561% | 12/15/40 | 4,285 | 4,924 | Ohio State University General Receipts Revenue | 4.910% | 6/1/40 | 2,945 | 2,928 |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue | 4.131% | 6/15/42 | 4,430 | 3,833 | Ohio State University General Receipts Revenue | 3.798% | 12/1/46 | 4,500 | 3,740 |
| New Jersey Turnpike Authority Revenue | 7.414% | 1/1/40 | 17,067 | 21,377 | | | | | |
| New Jersey Turnpike Authority Revenue | 7.102% | 1/1/41 | 19,751 | 24,062 | | | | | |
| New York City NY GO | 5.517% | 10/1/37 | 3,525 | 3,693 | | | | | |
| New York City NY GO | 6.271% | 12/1/37 | 5,425 | 6,042 | | | | | |
| New York City NY GO | 5.263% | 10/1/52 | 1,300 | 1,377 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) | | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|---|--------|---------------|---------------------|-----------------------|--|--------|---------------|---------------------|-----------------------|
| Ohio State University General Receipts Revenue | 4.800% | 6/1/11 | 5,481 | 5,031 | Salt River Projects Arizona Agricultural Improvement & Power District Revenue | 4.839% | 1/1/41 | 3,235 | 3,197 |
| Ohio Turnpike Commission Revenue | 3.216% | 2/15/48 | 4,075 | 2,983 | San Antonio TX Electric & Gas Systems Revenue | 5.985% | 2/1/39 | 1,650 | 1,802 |
| Oklahoma Development Finance Authority Revenue | 3.877% | 5/1/37 | 3,773 | 3,645 | San Antonio TX Electric & Gas Systems Revenue | 5.808% | 2/1/41 | 7,000 | 7,630 |
| Oklahoma Development Finance Authority Revenue | 4.380% | 11/1/45 | 12,240 | 11,399 | San Antonio TX Electric & Gas Systems Revenue | 4.427% | 2/1/42 | 1,410 | 1,325 |
| Oklahoma Development Finance Authority Revenue | 4.714% | 5/1/52 | 4,485 | 4,318 | San Diego County CA Regional Transportation Commission Sales Tax Revenue | 3.248% | 4/1/48 | 1,225 | 945 |
| Oregon Department of Transportation Highway User Tax Revenue | 5.834% | 11/15/34 | 2,900 | 3,185 | San Diego County CA Regional Transportation Commission Sales Tax Revenue | 5.911% | 4/1/48 | 1,760 | 1,993 |
| Oregon GO | 5.892% | 6/1/27 | 8,130 | 8,292 | San Diego County CA Water Authority Revenue | 6.138% | 5/1/49 | 6,180 | 6,980 |
| ¹⁵ Oregon School Boards Association GO | 5.528% | 6/30/28 | 375 | 377 | San Francisco CA City & County Public Utilities Commission Water Revenue | 6.950% | 11/1/50 | 5,795 | 7,137 |
| Pennsylvania State University Revenue | 2.790% | 9/1/43 | 5,175 | 3,938 | San Jose California Redevelopment Agency Successor Agency Tax Allocation | 3.375% | 8/1/34 | 3,600 | 3,204 |
| Pennsylvania State University Revenue | 2.840% | 9/1/50 | 5,190 | 3,725 | Santa Clara Valley CA Transportation Authority Sales Tax Revenue | 5.876% | 4/1/32 | 3,185 | 3,329 |
| Pennsylvania Turnpike Commission Revenue | 5.511% | 12/1/45 | 3,720 | 3,927 | South Carolina Public Service Authority Revenue | 6.454% | 1/1/50 | 7,000 | 7,828 |
| Philadelphia PA Water & Wastewater Revenue | 2.926% | 7/1/45 | 3,050 | 2,181 | State Public School Building Authority PA Revenue | 5.000% | 9/15/27 | 1,947 | 1,933 |
| Port Authority of New York & New Jersey Revenue | 6.040% | 12/1/29 | 2,060 | 2,202 | Texas A & M University Permanent Fund Revenue | 3.660% | 7/1/47 | 900 | 753 |
| Port Authority of New York & New Jersey Revenue | 5.647% | 11/1/40 | 14,510 | 15,582 | Texas GO | 5.517% | 4/1/39 | 11,570 | 12,398 |
| Port Authority of New York & New Jersey Revenue | 5.647% | 11/1/40 | 4,900 | 5,262 | Texas GO | 3.211% | 4/1/44 | 4,370 | 3,553 |
| Port Authority of New York & New Jersey Revenue | 4.960% | 8/1/46 | 5,025 | 4,914 | Texas Natural Gas Securitization Finance Corp. Revenue | 5.102% | 4/1/35 | 16,200 | 16,259 |
| Port Authority of New York & New Jersey Revenue | 5.310% | 8/1/46 | 3,370 | 3,378 | Texas Natural Gas Securitization Finance Corp. Revenue | 5.169% | 4/1/41 | 18,005 | 18,530 |
| Port Authority of New York & New Jersey Revenue | 4.031% | 9/1/48 | 1,800 | 1,584 | Texas Private Activity Bond Surface Transportation Corp. Revenue (NTE Mobility Partners) | 3.922% | 12/31/49 | 13,225 | 10,714 |
| Port Authority of New York & New Jersey Revenue | 3.139% | 2/15/51 | 10,000 | 7,497 | Texas Transportation Commission GO | 4.681% | 4/1/40 | 2,145 | 2,163 |
| Port Authority of New York & New Jersey Revenue | 4.926% | 10/1/51 | 2,555 | 2,554 | Texas Transportation Commission GO | 2.562% | 4/1/42 | 7,770 | 5,913 |
| Port Authority of New York & New Jersey Revenue | 5.072% | 7/15/53 | 2,300 | 2,349 | Texas Transportation Commission GO | 2.472% | 10/1/44 | 8,150 | 5,774 |
| Port Authority of New York & New Jersey Revenue | 4.229% | 10/15/57 | 1,000 | 893 | Texas Transportation Commission State Highway Revenue | 5.178% | 4/1/30 | 12,620 | 12,776 |
| Port Authority of New York & New Jersey Revenue | 3.175% | 7/15/60 | 3,900 | 2,765 | Texas Transportation Commission State Highway Revenue | 4.000% | 10/1/33 | 3,840 | 3,644 |
| Port Authority of New York & New Jersey Revenue | 4.458% | 10/1/62 | 29,910 | 27,321 | ¹⁵ Tucson City AZ COP | 2.856% | 7/1/47 | 3,330 | 2,437 |
| Port Authority of New York & New Jersey Revenue | 4.810% | 10/15/65 | 7,385 | 7,182 | University of California Regents Medical Center Pooled Revenue | 4.132% | 5/15/32 | 2,050 | 1,948 |
| Port Authority of New York & New Jersey Revenue | 3.287% | 8/1/69 | 4,300 | 2,974 | University of California Regents Medical Center Pooled Revenue | 6.548% | 5/15/48 | 19,050 | 22,226 |
| Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects) | 2.987% | 9/1/36 | 105 | 88 | University of California Regents Medical Center Pooled Revenue | 6.583% | 5/15/49 | 4,535 | 5,293 |
| Port of Morrow OR Transmission Facilities Revenue (Bonneville Cooperation Projects) | 2.543% | 9/1/40 | 3,275 | 2,440 | University of California Regents Medical Center Pooled Revenue | 3.006% | 5/15/50 | 1,505 | 1,058 |
| Regional Transportation District of Colorado Sales Tax Revenue | 5.844% | 11/1/50 | 2,050 | 2,327 | University of California Regents Medical Center Pooled Revenue | 4.563% | 5/15/53 | 1,800 | 1,670 |
| Riverside CA Pension Obligation Taxable Revenue Bonds | 3.857% | 6/1/45 | 3,820 | 3,278 | University of California Regents Medical Center Pooled Revenue | 3.256% | 5/15/60 | 4,760 | 3,341 |
| Riverside County CA Pension Obligation Revenue Bonds | 3.818% | 2/15/38 | 700 | 634 | University of California Regents Medical Center Pooled Revenue | 3.706% | 5/15/20 | 275 | 184 |
| Rutgers State University New Jersey Revenue | 5.665% | 5/1/40 | 2,900 | 3,065 | University of California Revenue | 0.883% | 5/15/25 | 2,600 | 2,407 |
| Rutgers State University New Jersey Revenue | 3.270% | 5/1/43 | 1,050 | 837 | University of California Revenue | 3.063% | 7/1/25 | 14,321 | 13,784 |
| Rutgers State University New Jersey Revenue | 3.915% | 5/1/19 | 4,395 | 3,167 | University of California Revenue | 1.316% | 5/15/27 | 7,550 | 6,694 |
| Sales Tax Securitization Corp. Illinois Revenue | 3.238% | 1/1/42 | 4,270 | 3,407 | | | | | |
| Sales Tax Securitization Corp. Illinois Revenue | 3.587% | 1/1/43 | 8,400 | 7,045 | | | | | |
| Sales Tax Securitization Corp. Illinois Revenue | 3.820% | 1/1/48 | 3,000 | 2,412 | | | | | |

Total Bond Market II Index Fund

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value* (\$000) |
|--|--------|---------------|---------------------|-----------------------|
| University of California Revenue | 1.614% | 5/15/30 | 5,830 | 4,786 |
| University of California Revenue | 5.946% | 5/15/45 | 5,510 | 6,008 |
| University of California Revenue | 3.071% | 5/15/51 | 5,900 | 4,166 |
| University of California Revenue | 4.858% | 5/15/12 | 12,189 | 10,827 |
| University of California Revenue | 4.767% | 5/15/15 | 4,925 | 4,293 |
| University of Michigan Revenue | 2.437% | 4/1/40 | 9,978 | 7,527 |
| University of Michigan Revenue | 3.599% | 4/1/47 | 4,120 | 3,585 |
| University of Michigan Revenue | 2.562% | 4/1/50 | 2,550 | 1,711 |
| University of Michigan Revenue | 3.504% | 4/1/52 | 3,950 | 3,181 |
| University of Michigan Revenue | 3.504% | 4/1/52 | 5,300 | 4,268 |
| University of Michigan Revenue | 4.454% | 4/1/22 | 12,600 | 10,920 |
| University of Minnesota Revenue | 4.048% | 4/1/52 | 1,416 | 1,250 |
| University of Nebraska Student Fee Revenue | 3.037% | 10/1/49 | 3,660 | 2,809 |
| ¹⁴ University of Oregon Revenue | 3.424% | 3/1/60 | 5,270 | 3,912 |
| University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education Revenue | 3.555% | 9/15/19 | 8,965 | 6,144 |
| University of Texas Financing System Revenue | 4.794% | 8/15/46 | 2,200 | 2,219 |
| University of Texas Financing System Revenue | 3.354% | 8/15/47 | 2,575 | 2,072 |
| University of Texas Financing System Revenue | 2.439% | 8/15/49 | 2,375 | 1,571 |
| University of Texas Permanent University Fund Revenue | 3.376% | 7/1/47 | 6,800 | 5,521 |
| University of Texas Permanent University Fund Revenue | 3.100% | 7/1/49 | 4,725 | 3,585 |
| University of Virginia Revenue | 2.256% | 9/1/50 | 11,890 | 7,383 |
| University of Virginia Revenue | 4.179% | 9/1/17 | 3,565 | 2,896 |
| University of Virginia Revenue | 3.227% | 9/1/19 | 2,300 | 1,441 |
| Utah GO | 4.554% | 7/1/24 | 2,795 | 2,771 |
| Utah GO | 3.539% | 7/1/25 | 3,978 | 3,902 |
| Washington GO | 5.140% | 8/1/40 | 3,720 | 3,784 |
| ¹⁵ Westchester County NY Local Development Corp. Revenue (Westchester Medical Center) | 3.846% | 11/1/50 | 2,770 | 1,985 |
| ¹⁵ Wisconsin General Fund Annual Appropriation Revenue | 5.700% | 5/1/26 | 1,825 | 1,839 |
| Wisconsin General Fund Annual Appropriation Revenue | 3.154% | 5/1/27 | 3,050 | 2,872 |
| Wisconsin General Fund Annual Appropriation Revenue | 3.954% | 5/1/36 | 9,400 | 8,717 |
| Total Taxable Municipal Bonds (Cost \$1,873,555) | | | | 1,644,066 |
| | | | Shares | |
| Common Stocks (0.2%) | | | | |
| Exchange-Traded Fund (0.2%) | | | | |
| iShares iBoxx \$ Investment Grade Corporate Bond ETF (Cost \$402,612) | | | 3,750,000 | 405,525 |

| | Coupon | Shares | Market Value* (\$000) |
|---|--------|------------|-----------------------|
| Temporary Cash Investments (1.0%) | | | |
| Money Market Fund (1.0%) | | | |
| ¹⁷ Vanguard Market Liquidity Fund (Cost \$2,602,583) | 5.150% | 26,030,816 | 2,602,561 |
| Total Investments (100.4%) (Cost \$280,240,559) | | | 252,725,498 |
| Other Assets and Liabilities—Net (-0.4%) | | | (903,803) |
| Net Assets (100%) | | | 251,821,695 |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

- Securities with a value of \$6,918,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- U.S. government-guaranteed.
- The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2023.
- 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.
- 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 June 30, 2023, the aggregate value was \$736,680,000, representing 0.3% of net assets.
- Guaranteed by the Government of Canada.
- Guaranteed by the Government of Japan.
- Guaranteed by the Federal Republic of Germany.
- Guaranteed by the Republic of Austria.
- Guaranteed by the Government of Mexico.
- Scheduled principal and interest payments are guaranteed by Texas Permanent School Fund.
- Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
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.
REIT—Real Estate Investment Trust.
SO—Special Obligation.
SOFR—Secured Overnight Financing Rate.
UMBS—Uniform Mortgage-Backed Securities.
USD—U.S. dollar.

Statement of Assets and Liabilities

As of June 30, 2023

| (\$000s, except shares, footnotes, and per-share amounts) | Amount |
|---|--------------------|
| Assets | |
| Investments in Securities, at Value | |
| Unaffiliated Issuers (Cost \$277,637,976) | 250,122,937 |
| Affiliated Issuers (Cost \$2,602,583) | 2,602,561 |
| Total Investments in Securities | 252,725,498 |
| Investment in Vanguard | 8,784 |
| Receivables for Investment Securities Sold | 1,947,712 |
| Receivables for Accrued Income | 1,675,503 |
| Receivables for Capital Shares Issued | 22,208 |
| Total Assets | 256,379,705 |
| Liabilities | |
| Due to Custodian | 2,220 |
| Payables for Investment Securities Purchased | 4,550,104 |
| Payables for Capital Shares Redeemed | 49 |
| Payables to Vanguard | 5,637 |
| Total Liabilities | 4,558,010 |
| Net Assets | 251,821,695 |

At June 30, 2023, net assets consisted of:

| | |
|-------------------------------------|--------------------|
| Paid-in Capital | 284,163,921 |
| Total Distributable Earnings (Loss) | (32,342,226) |
| Net Assets | 251,821,695 |

Investor Shares—Net Assets

| | |
|---|---------------|
| Applicable to 13,182,596,239 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 124,430,203 |
| Net Asset Value Per Share—Investor Shares | \$9.44 |

Institutional Shares—Net Assets

| | |
|---|---------------|
| Applicable to 13,496,334,011 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 127,391,492 |
| Net Asset Value Per Share—Institutional Shares | \$9.44 |

Statement of Operations

Six Months Ended
June 30, 2023

(\$000)

| Investment Income | |
|--|--------------------|
| Income | |
| Interest ¹ | 3,638,317 |
| Total Income | 3,638,317 |
| Expenses | |
| The Vanguard Group—Note B | |
| Investment Advisory Services | 3,397 |
| Management and Administrative—Investor Shares | 47,348 |
| Management and Administrative—Institutional Shares | 8,683 |
| Marketing and Distribution—Investor Shares | 3,693 |
| Marketing and Distribution—Institutional Shares | 2,141 |
| Custodian Fees | 223 |
| Shareholders' Reports—Investor Shares | 513 |
| Shareholders' Reports—Institutional Shares | 9 |
| Trustees' Fees and Expenses | 63 |
| Other Expenses | 30 |
| Total Expenses | 66,100 |
| Expenses Paid Indirectly | (40) |
| Net Expenses | 66,060 |
| Net Investment Income | 3,572,257 |
| Realized Net Gain (Loss) on Investment Securities Sold¹ | (1,259,324) |
| Change in Unrealized Appreciation (Depreciation) of Investment Securities¹ | 2,876,256 |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 5,189,189 |

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$36,582,000, \$34,000, and (\$156,000), respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

| | Six Months Ended June 30, 2023 | Year Ended December 31, 2022 |
|---|--------------------------------------|------------------------------------|
| | (\$000) | (\$000) |
| Increase (Decrease) in Net Assets | | |
| Operations | | |
| Net Investment Income | 3,572,257 | 5,386,296 |
| Realized Net Gain (Loss) | (1,259,324) | (3,233,375) |
| Change in Unrealized Appreciation (Depreciation) | 2,876,256 | (36,220,510) |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 5,189,189 | (34,067,589) |
| Distributions | | |
| Investor Shares | (1,755,304) | (2,850,556) |
| Institutional Shares | (1,814,175) | (2,711,585) |
| Total Distributions | (3,569,479) | (5,562,141) |
| Capital Share Transactions | | |
| Investor Shares | 8,078,357 | (5,423,060) |
| Institutional Shares | 12,043,320 | 17,725,926 |
| Net Increase (Decrease) from Capital Share Transactions | 20,121,677 | 12,302,866 |
| Total Increase (Decrease) | 21,741,387 | (27,326,864) |
| Net Assets | | |
| Beginning of Period | 230,080,308 | 257,407,172 |
| End of Period | 251,821,695 | 230,080,308 |

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

Financial Highlights

Investor Shares

| For a Share Outstanding Throughout Each Period | Six Months Ended June 30, | | | Year Ended December 31, | | |
|--|---------------------------------|----------------|----------------|-------------------------|----------------|---------------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 |
| Net Asset Value, Beginning of Period | \$9.37 | \$11.05 | \$11.46 | \$11.01 | \$10.42 | \$10.72 |
| Investment Operations | | | | | | |
| Net Investment Income ¹ | .138 | .223 | .194 | .249 | .299 | .285 |
| Net Realized and Unrealized Gain (Loss) on Investments | .070 | (1.672) | (.393) | .551 | .590 | (.301) |
| Total from Investment Operations | .208 | (1.449) | (.199) | .800 | .889 | (.016) |
| Distributions | | | | | | |
| Dividends from Net Investment Income | (.138) | (.223) | (.194) | (.249) | (.299) | (.284) |
| Distributions from Realized Capital Gains | — | (.008) | (.017) | (.101) | — | (.000) ² |
| Total Distributions | (.138) | (.231) | (.211) | (.350) | (.299) | (.284) |
| Net Asset Value, End of Period | \$9.44 | \$9.37 | \$11.05 | \$11.46 | \$11.01 | \$10.42 |
| Total Return³ | 2.22% | -13.19% | -1.73% | 7.31% | 8.62% | -0.10% |

Ratios/Supplemental Data

| | | | | | | |
|--|--------------------|--------------------|-----------|-----------|-----------|----------|
| Net Assets, End of Period (Millions) | \$124,430 | \$115,524 | \$141,913 | \$129,026 | \$116,505 | \$91,653 |
| Ratio of Total Expenses to Average Net Assets | 0.09% ⁴ | 0.09% ⁴ | 0.09% | 0.09% | 0.09% | 0.09% |
| Ratio of Net Investment Income to Average Net Assets | 2.93% | 2.25% | 1.74% | 2.17% | 2.76% | 2.74% |
| Portfolio Turnover Rate ⁵ | 19% | 49% | 76% | 119% | 66% | 90% |

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

1 Calculated based on average shares outstanding.

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

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

4 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.09%.

5 Includes 5%, 29%, 38%, 32%, 12%, and 22%, respectively, attributable to mortgage-dollar-roll activity.

Institutional Shares

| For a Share Outstanding Throughout Each Period | Six Months Ended June 30, | | | Year Ended December 31, | | |
|--|---------------------------------|----------------|----------------|-------------------------|----------------|---------------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 |
| Net Asset Value, Beginning of Period | \$9.37 | \$11.05 | \$11.46 | \$11.01 | \$10.42 | \$10.72 |
| Investment Operations | | | | | | |
| Net Investment Income ¹ | .142 | .231 | .201 | .256 | .306 | .292 |
| Net Realized and Unrealized Gain (Loss) on Investments | .070 | (1.673) | (.393) | .552 | .591 | (.300) |
| Total from Investment Operations | .212 | (1.442) | (.192) | .808 | .897 | (.008) |
| Distributions | | | | | | |
| Dividends from Net Investment Income | (.142) | (.230) | (.201) | (.257) | (.307) | (.292) |
| Distributions from Realized Capital Gains | — | (.008) | (.017) | (.101) | — | (.000) ² |
| Total Distributions | (.142) | (.238) | (.218) | (.358) | (.307) | (.292) |
| Net Asset Value, End of Period | \$9.44 | \$9.37 | \$11.05 | \$11.46 | \$11.01 | \$10.42 |
| Total Return | 2.25% | -13.12% | -1.67% | 7.38% | 8.69% | -0.03% |

Ratios/Supplemental Data

| | | | | | | |
|--|--------------------|--------------------|-----------|----------|----------|----------|
| Net Assets, End of Period (Millions) | \$127,391 | \$114,556 | \$115,495 | \$92,739 | \$81,929 | \$62,455 |
| Ratio of Total Expenses to Average Net Assets | 0.02% ³ | 0.02% ³ | 0.02% | 0.02% | 0.02% | 0.02% |
| Ratio of Net Investment Income to Average Net Assets | 3.00% | 2.34% | 1.81% | 2.24% | 2.83% | 2.81% |
| Portfolio Turnover Rate ⁴ | 19% | 49% | 76% | 119% | 66% | 90% |

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

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.02%.

4 Includes 5%, 29%, 38%, 32%, 12%, and 22%, respectively, attributable to mortgage-dollar-roll activity.

Notes to Financial Statements

Vanguard Total Bond Market II Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund has been established by Vanguard as an investment vehicle for Vanguard funds of funds as well as certain similar trusts and accounts ("eligible investors"). The fund is not available to other investors. The fund offers two classes of shares: Investor Shares and Institutional Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors.

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 June 30, 2023, counterparties had deposited in segregated accounts cash of \$1,055,000 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 and paid on the first business day of the following month. Annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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

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

For the six months ended June 30, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2023, the fund had contributed to Vanguard capital in the amount of \$8,784,000, representing less than 0.01% of the fund's net assets and 3.51% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. 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 six months ended June 30, 2023, custodian fee offset arrangements reduced the fund's expenses by \$40,000 (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 June 30, 2023, 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 | — | 167,942,549 | — | 167,942,549 |
| Asset-Backed/Commercial Mortgage-Backed Securities | — | 5,708,536 | — | 5,708,536 |
| Corporate Bonds | — | 66,094,695 | — | 66,094,695 |
| Sovereign Bonds | — | 8,327,566 | — | 8,327,566 |
| Taxable Municipal Bonds | — | 1,644,066 | — | 1,644,066 |
| Common Stocks | 405,525 | — | — | 405,525 |
| Temporary Cash Investments | 2,602,561 | — | — | 2,602,561 |
| Total | 3,008,086 | 249,717,412 | — | 252,725,498 |

E. As of June 30, 2023, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

| | Amount (\$000) |
|---|---------------------|
| Tax Cost | 280,739,434 |
| Gross Unrealized Appreciation | 366,294 |
| Gross Unrealized Depreciation | (28,380,230) |
| Net Unrealized Appreciation (Depreciation) | (28,013,936) |

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2022, the fund had available capital losses totaling \$3,063,058,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2023; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2023, the fund purchased \$10,979,887,000 of investment securities and sold \$4,741,397,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$56,808,568,000 and \$42,115,820,000, respectively.

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

| | Six Months Ended June 30, 2023 | | Year Ended December 31, 2022 | |
|--|-----------------------------------|-----------------|---------------------------------|-----------------|
| | Amount (\$000) | Shares (000) | Amount (\$000) | Shares (000) |
| Investor Shares | | | | |
| Issued | 9,126,461 | 959,214 | 14,219,431 | 1,439,606 |
| Issued in Lieu of Cash Distributions | 1,754,861 | 184,156 | 2,803,565 | 285,708 |
| Redeemed | (2,802,965) | (293,599) | (22,446,056) | (2,238,903) |
| Net Increase (Decrease)—Investor Shares | 8,078,357 | 849,771 | (5,423,060) | (513,589) |
| Institutional Shares | | | | |
| Issued | 11,914,573 | 1,252,900 | 28,095,358 | 2,812,568 |
| Issued in Lieu of Cash Distributions | 1,814,175 | 190,383 | 2,708,708 | 276,301 |
| Redeemed | (1,685,428) | (176,474) | (13,078,140) | (1,314,283) |
| Net Increase (Decrease)—Institutional Shares | 12,043,320 | 1,266,809 | 17,725,926 | 1,774,586 |

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

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

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

I. Management has determined that no events or transactions occurred subsequent to June 30, 2023, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

The board of trustees of Vanguard Total Bond Market II Index Fund has renewed the fund's investment advisory arrangement with The Vanguard Group, Inc. (Vanguard), through its Fixed Income Group. The board determined that continuing the fund's internalized management structure was in the best interests of the fund and its shareholders.

The board based its decision upon an evaluation of the advisor's investment staff, portfolio management process, and performance. This evaluation included information provided to the board by Vanguard's Portfolio Review Department, which is responsible for fund and advisor oversight and product management. The Portfolio Review Department met regularly with the advisor and made presentations to the board during the fiscal year that directed the board's focus to relevant information and topics.

The board, or an investment committee made up of board members, also received information throughout the year during advisor presentations. For each advisor presentation, the board was provided with letters and reports that included information about, among other things, the advisory firm and the advisor's assessment of the investment environment, portfolio performance, and portfolio characteristics.

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

Prior to their meeting, the trustees were provided with a memo and materials that summarized the information they received over the course of the year. They also considered the factors discussed below, among others. However, no single factor determined whether the board approved the arrangement. Rather, it was the totality of the circumstances that drove the board's decision.

Nature, extent, and quality of services

The board reviewed the quality of the fund's investment management services over both the short and long term, and took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Fixed Income Group adheres to a sound, disciplined investment management process; the team has considerable experience, stability, and depth.

The board concluded that Vanguard's experience, stability, depth, and performance, among other factors, warranted continuation of the advisory arrangement.

Investment performance

The board considered the short- and long-term performance of the fund, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue.

Cost

The board concluded that the fund's expense ratio was below the average expense ratio charged by funds in its peer group and that the fund's advisory expenses were also below the peer-group average.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees.

The benefit of economies of scale

The board concluded that the fund's arrangement with Vanguard ensures that the fund will realize economies of scale as it grows, with the cost to shareholders declining as fund assets increase.

The board will consider whether to renew the advisory arrangement again after a one-year period.

Liquidity Risk Management

Vanguard funds (except for the money market funds) have adopted and implemented a written liquidity risk management program (the “Program”) as required by Rule 22e-4 under the Investment Company Act of 1940. Rule 22e-4 requires that each fund adopt a program that is reasonably designed to assess and manage the fund’s liquidity risk, which is the risk that the fund could not meet redemption requests without significant dilution of remaining investors’ interests in the fund.

Assessment and management of a fund’s liquidity risk under the Program take into consideration certain factors, such as the fund’s investment strategy and the liquidity of its portfolio investments during normal and reasonably foreseeable stressed conditions, its short- and long-term cash-flow projections during both normal and reasonably foreseeable stressed conditions, and its cash and cash-equivalent holdings and access to other funding sources. As required by the rule, the Program includes policies and procedures for classification of fund portfolio holdings in four liquidity categories, maintaining certain levels of highly liquid investments, and limiting holdings of illiquid investments.

The board of trustees of Vanguard Bond Index Funds approved the appointment of liquidity risk management program administrators responsible for administering Vanguard Total Bond Market II Index Fund’s Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program’s operation, its adequacy, and the effectiveness of its implementation for the past year (the “Program Administrator Report”). The board has reviewed the Program Administrator Report covering the period from January 1, 2022, through December 31, 2022 (the “Review Period”). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the fund’s liquidity risk.

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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.